

William WIERZCHOWSKI

SENIOR RISK MANAGER (previously Fixed Income Trader and FO Auditor)

Work Experience

COMGEST – ASSET MANAGEMENT, Paris

Risk Manager Equity Markets / Asset management:

2019 to present

Risk management on equity portfolios totalling EUR 27 billion. Our team monitors investment risk and liquidity risk on Emerging, Asian, US and European markets in collaboration with 45 portfolio managers responsible for long term growth long only strategies. We also monitor investment ratios, determine limits and address client and internal information requests on the portfolios and current investments.

EXANE BNP PARIBAS – EXANE – EXANE AM, Paris

Equity Markets / Asset management – FO expert – Internal Auditor:

2017 – 2019

Audited trading desks & divisions of the group, globally, challenging all aspects: trading strategies, legal & regulation, compliance and organisation, market and credit risk management, IT & operational risk... Assignments: Algorithmic Trading, Delta One and Repo Trading, Risk Management, Volcker Compliance, US Options & Brokerage Activities, Credit and Convertible Bonds Trading.

NATIXIS CIB, part of BPCE Group, Paris

Fixed Income - Credit Trader:

2015 – 2017

Senior debt market making on financial institutions and insurance companies. Mandated to trade bonds, CDS and major CDS Indices. Involved in the desk's risk management and RWA's oversight. Oversaw systems improvements as well as new trading platforms rollouts and UAT.

Market Risk Manager on Credit Derivatives and Emerging Markets (global team):

2012 – 2015

Designated point of entry for vanilla and structured risk related trading request, market risk limit update or new business intention from Trading. Reviewed risk mandates and limits for all credit trading desks on a yearly basis, and handled the special transactions and delegation processes, when prompt risk allocation was in order. Provided top management with market updates when relevant, major risks and P&L evolutions, for instance at the occasion of the Group Market Risk Committees (up to CEO).

Validated methodologies for all risk measures and reserves calibration and calculation, in charge of VaR backtesting, and responded to the various stakeholders auditing our risk management such as Consultants, Banque de France, ACPR, Auditors and general inspections...

Market Risk Control on Credit Derivatives:

2011

Controlled Market Risk on several Credit desks such as: Covered Bonds, Corporates, ABS and the bad bank credit portfolios (post 2008 run off). Produced risk reports as well as VaR, PnL and greeks analysis, and did challenge Trading on any market risk evolution or breach of limit.

BNP PARIBAS, Corporate and Investment Banking, London

2009 – 2011

Business analyst / Tactical developer: Risk Capital Market – market and counterparty risks

Gathered and implemented fixed income business requirements into new functionalities in the global risk tools (VBA, Python, SQL and BATCH).

Securities Services analyst: Automated processing of trades for internal entities and major hedge funds (Henderson, Martin Currie). As part of the problem solving and support team (IT, SQL), worked under pressure, learned to prioritise in an international and technical follow-the-sun team (US, Asia, UK..).

Personal Details

French, born in 1983
Live in central Paris

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Education

TELECOM PARISTECH (Master of Science in Engineering) **2004 – 2008**
“Grande Ecole d’Ingénieur” where I studied network sciences, as well as quantitative physics (Optics, Image processing). I then chose to broaden the spectrum with Economics and Finance Projects.

LYCEE SAINTE - GENEVIEVE (Classes Préparatoires) **2003 – 2004**
Last year of preparatory class to a highly selective entrance examination for the Grandes Ecoles, in a top ranked institution. Majors in Mathematics, Physics and Chemistry.

LYCEE LOUIS-LE-GRAND **1998 – 2003**
After A-level with honours, attended PC* preparatory classes in a very reputable High School and College.

Languages and skills

French, English (fluent), **German** (good level), **Russian & Spanish** (intermediate level)

Proficiencies: Bloomberg, Factset, MS Office, VBA, SQL, Business Object, Access, Databases, Python

AMF Certification for capital markets participant: pass with a score of 97%

Products spectrum: Bonds, CDS, Indices, ABS, Covered Bonds, Loans, CLN, Repo, Equities, Equity Derivatives and linked notes, Structured Credit & Equities solutions, Emerging markets, Electronic Trading

Sports & Other activities

Volley-ball, Swimming, Fitness & Scuba diving (Mexico, Tahiti, Bahamas, Maldives, Thailand..)

Young students / young professionals mentoring & advice

Lately, I helped several youngsters launching their careers and/or advising them on the field to pursue.

Travel & Organisation

Love to travel with friends and family, and I am often very much involved in the organisation for our trips and weekends. Recently: Northern Europe, Cuba, Japan, Russia, USA, Brazil, Mexico