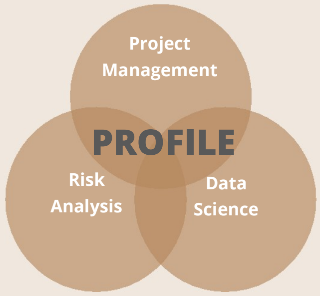
+33 6 52 65 73 44 baptiste@caggia.fr baptiste.caggia.fr linkedin.com/in/baptistecaggia



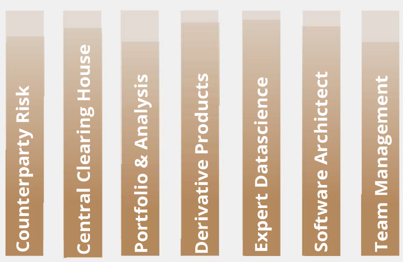
Baptiste CAGGIA-BATTESTI

Risk Analyst / Data Scientist

After 6 years of consulting missions in the majors Asset Managers, I joined BNP Paribas in 2011.

I am specialized in Counterparty Risk on CCPs, Institutionnals and Corporates. Teams leader & Project Management experiences, my dual skills Risk Analyst / Data Scientist have always been an interesting added value for my collaborators. This "Swiss Knife" & transversal profile allows me to handle Business, Financial, Data, Transformations topics with efficient, robust, rigorous. digital, agile answers and solutions.

PROFESSIONNAL SKILLS



SOFT SKILLS

- Team Work & Motivation
- Social Engineering
- Innovation & Creativity
- Rigor & conscientiousness

LANGUAGE

- *French* — *Native*
- *English* — *Written*, *Spoken*
- *Python, Databases, SQL expert, VBA...*

ABOUT ME

WORK EXPERIENCE

Since 2017 — **BNP Paribas – Risk GM / CFR -** Counterparty Risk Analyst - Clearing Houses CCP
- Responsible for CCP Risk Monitoring and Analysis => All CCP Worldwide (EUREX, LCH, CME, OCC, JSCC, HKFE…) / All asset classes (EQ, CM, IR, FX, CR, SLAB/REPO)
- Computation & analysis of CCP Risk Figures, monitoring of the VaR, Initial Margins, Default Fund for Regulators (ACPR) and Central Banks (ECB, FED), compute the EAD for Basel 3 Capital, Economic exposures vs Bank risk appetite, Top Management Reports
- **Achievement**: CCP Risk Process reengineering: Optimization of human interactions, revamping the software solutions, building a CCP central datawarehouse to match with the ACPR requirements and deadlines in terms of Risk Figures Production and Reports.
  - ⇨ Automatization of all the CCP Risk Reports in 1 click/2min/1ETP vs 15days/3ETP

2016 – 2013 — **BNP Paribas – Risk IM / CT -** Counterparty Risk Analyst – Financials, Corpo, Sov
- **With the Metier** : New Deals simulations on all asset classes (EQD, IRD, FXD, CMD, SFT, CRD) and VaR analysis compared to the Risk Appetite of the Bank
- **With the Credit Officers**: Porfolio analysis reports on the Risk Sensivities to the Market Conditions (EQ/IR/FX Delta, Vega), Evolution of the Risk Exposures, Stress Tests. Reprensenting Counterparty Risk during Credit Comittees.
- **With Other Risk Teams**: Responsible of the Perimeter France, Spain, Greece and Turkey in order to follow, analysis, explain the main exposures evolutions in the Risk Committees or Top Management Instance (CMRC, CCIRC…)

2012 – 2011 — **BNP Paribas – Risk IS** - MOA Stratégique
- Transversal PMO between the Métier / Risk Analysts Teams / Risk Systems
- Planning management, Meeting Organization between all stakeholders and actions follow-up

2011 – 2008 — **Amundi Asset Management –** Team Manager, Risk Analyst, MOA and IT - Contractor
- **Risk analyst on Funds** : VaR evolution Monitoring, Stress Tests on Market Sensitivities, analysis of potential new deals and products traded
- **Team Manager :** 3 IT persons – Agile Method – Software and Datawarehouse creation to identify and alert automatically on suspicious trends and moves in Market Conditions (Equities, Rates, Credit Spreads; Commodities)

2008 – 2006 — **Natexis Asset Management –** Compliance Risk Analyst – Contractor
- Detecting irregularity, excesses, fraud in Fund Management compared to the Prospectus, Legal Limits, ISR Engagement
- Market data evolution analysis and datawarehouse creation to centralize them
- Project Leader on Compliance Risk Software evolutions: Reuters, Charles Rivers…
- **Natixis** : Contribution on software fusion between Natexis AM and IXIS AM on the accounting back office tool for computation and retrocession of management fees

2006 – 2005 — **SGAM - Société Générale Asset Management –**Trading Support – Contractor Mission
- Reporting on deals and market data, support on business Softwares

2004 — **Invesco Asset Management –** Trader Reporting and Performance Attribution - Internship

EDUCATION

2004 — **Master Research Data Science**
LSIS Laboratory Marseille
PHD cancelled due to Job opportunity

2003-2005 — **Master MIAGE**
Aix-Marseille
University

2000-2003 — **Licence MAAS**
Aix-en-Provence
University