Stéphane Mertens de Wilmars, FRM

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EXPERIENCE

Deloitte UK - Traded and Quantitative Risk   **London, UK**

Manager   June 2024 - Present
Senior Consultant   October 2022 – June 2024

Developing and validating risk and pricing models for mid & front-office clients across UK and global markets.

Selected Experience:

- Coordinating a globally dispersed team in a G-SIB on delivery of FRTB IMA application, including model & findings inventory, drafting summary documents for the regulator and reconciliation with the internal model risk platform. Ensuring compliance with and development of MRM standards and development of junior validators.
- Validated models and lead findings remediation surrounding a large inventory of market risk models in scope of B2.5, B3, with a focus on IMA FRTB shock generation, equity correlation & credit spread risk RNIMs and non-models such as RPO, RFET. Exposure to both equity and credit asset classes, Python, VBA
- Automated the central tracking and reporting of model findings in coordination with 1LOD & 2LOD, increasing velocity of remediation and ensuring policy compliance.
- Developed a tactical SA FRTB tool in Python. Reporting to senior stakeholders on risk capital trends for complex portfolios spanning Rates, Equity and Commodity desks.
- Automated market risk exposure and capital reporting analytics for global IB (VBA), reducing manual processing by 40%, using Bloomberg, firm APIs and SQL-based data cubes (Rates, Equity, FX).
- Managing client relationships, coordinating CCR ISDA working groups, stakeholder negotiation, coaching of junior resources throughout engagements.

PwC Belgium - Risk and Assurance   **Brussels, BE**

Quantitative Analyst   September 2021 – October 2022

Assisted EU banks with hedging & model validation while driving automation of risk and control processes.

Selected Experience:

- Validated credit risk models (PD, LGD)
- IPV of derivatives using Bloomberg (OIS, swaptions, bonds).
- Developed valuation tool (VBA) to automate discount curve bootstrapping, pricing of interest rate swaps (DCF), swaptions (Black76), floors & caps (SABR), vanilla equity derivatives (BS, Monte Carlo).

Institutional Shareholder Services   **Brussels, BE**

Research Analyst Intern, Benelux   February 2020 – June 2020

EDUCATION

Certificate of Quantitative Finance   **London, UK**

Fitch Learning   *Ongoing*

Global Association of Risk Professionals   **London, UK**

Financial Risk Manager Certification   *February 2024*

Antwerp Management School   **Antwerp, BE**

*MSc in Finance – **GPA:** 3.5/4*   June 2021

- **Relevant Coursework:** Empirical Research in Finance, Computer Applications, R Financial Modelling, Financial Risk Management, Advanced Investment Analysis
- **Thesis: "**The importance of higher moments in VaR and ES estimation.**"**

University of Antwerp   **Antwerp, BE & Mannheim, DE**
MSc in Applied Economics: Economic Policy – GPA: 3.2/4   June 2021
- **Relevant Coursework:** Econometrics, Financial Time Series Modelling, Economics of Financial Markets
- **Thesis: "**The impact of Federal Reserve policy on Fed Funds future rates during Covid"

University of Antwerp   **Antwerp, BE**
BSc in Applied Economics: Economic Policy   June 2019

SKILLS

Hard: Python (NumPy, Pandas, Scikit, Matplotlib, Seaborn, QuantLib), SQL, C++, VBA, R, PowerBi, Bloomberg (Terminal), Refinitiv (Excel, API), Proprietary APIs (market data), Version Control (Git, Github), Stochastics, Monte Carlo, Stochastic Calculus, Totem
Soft: Stakeholder management, Presentation skills, Escalation, Coaching junior staff, Intercultural awareness
Languages: Fluency in Dutch, English, German, French; Conversational in Spanish and Italian