Marc Faria, CAIA, FRM

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An accomplished AVP with a wealth of Risk Management and System On-boarding expertise. –a proven track record of delivering tactical and strategic solutions for Liquidity, Risk Analytics, designing Complex Valuation Models, and working with various Asset Managers to construct a Valuation Methodology Library. An innovative thinker with a passion for Risk. Key areas of expertise include:

- Risk System On-boarding
- Market Risk & Advanced Analytics
- Regulatory Research & Model Development
- Risk Management Leadership Experience
- Stress Testing & Scenario Analysis
- VBA, Python, SQL, Bloomberg API

PROFESSIONAL EXPERIENCE

STATE STREET CORPORATION **2018 - Present**
Assistant Vice President, Risk
I research, develop, and support a suite of Risk Solutions & Analytics including, Market & liquidity risk, portfolio analytics and scenario-based stress-testing, for institutional clients including Alternative Fund Managers.

- Worked closely with Global Asset Managers & Owners to on-board Custom Risk Solutions via our proprietary Risk Platform
- Worked with IT and DevOps Teams to implement and deliver Custom Analytics and Reports
- Discussed portfolio Liquidity and Multi-Asset Risk management best practices amid a diverse institutional clientele, with an array of sophisticated portfolio management styles
- Delivered Market Risk metrics including Systemic Risk Measures, *Absorption*, *Centrality,* and *Turbulence*
- Opined on Valuations of complex derivatives that underlie Liquidity and Market Risk Portfolios
- ESG Factors and Northfield Factor Model, platform experience
- Researched & reported on potential Liquidity shocks through: Market Fragility, Centrality and Resilience metrics
- Worked to enhance latent liquidity metrics with which to circumvent observable trade data in providing a reasonable proxy for liquidity for OTC instruments
- Provided daily instruction and guidance to a team of Risk Analysts (10+) on daily deliverables, providing sign-off of daily results for multi-asset Risk, Liquidity and Stress Testing results
- Performed continuous regulatory research; contributed to Liquid Alternatives model discussion and leverage reporting requirements

OMERS CAPITAL MARKETS **2014 – 2018**
Investment Analyst, Alternative Investments
Focused on Alternative Investments valuations & portfolio analytic tools that promote efficiency and reduce financial/operational risks.

- On-boarded a Strategic Valuation Solution to replace the tactical solution I had built for OTC Derivatives & Exotics
- Developed CVA/DVA process monthly reporting processes; designed and implemented weekly valuation adjustment process narratives
- Designed bespoke VaR reporting tool for OTC and Alternative Asset portfolio exposures
- Performed model research on KVA & FVA concepts and presented findings to executive committee

- Built a multitude of Risk Reports and Portfolio performance metrics for FICC and Global Multi-asset portfolio
- Performed daily Liquidity, Funding, and exotic currency monitoring and rebalancing duties
- Constructed FX & Equity Option, CDS, IRS valuation models which offered meaningful vendor model insights
- Performed vendor model validation across all OTC product classes to reduce model risk exposure
- Carried out independent revaluation of Exotic positions (ex. Seagulls, RR's) to confirm Mark-to-Model Valuations

BMO CAPITAL MARKETS **2013 – 2014**
Senior Analyst, Debt Capital Markets
Lead in providing trade desk support with a diverse mandate, including: Liaising with product and technology teams to deliver against system implementations, collateral management, Risk reporting, PnL estimates, trade bookings and security re-pricing.

- Worked closely with Global Treasury to develop automated Long/Short Solution for Collateral Management
- Supported the Repo Trading and Sec. Lending and Treasury desks; creating tools and reporting suites
- Co-developed the Collateral Optimization Program for Global Debt Markets
- Built live-view reporting tools to actively monitor Debt/REPO trade flows to mitigate operational risks
- Booked a high volume of daily trade tickets with zero errors
- Created a T+1 PnL solution which was integrated with existing performance reporting tools
- Streamlined Risk Limit reporting processes; coordinated with Market Risk to provide seamless position limit reporting process

TECHNICAL SKILLS

- Programming experience with Python for regressions, simulations, and financial model libraries
- Extensive utilization of VBA for rapid prototyping and delivery of tactical business solutions
- Bloomberg TOMS; Thomson Reuters; DSTS; Calypso; Charles River; ADP Broadridge

QUANTITATIVE MODELING & RESEARCH

- Portfolio Construction Working Title: *CoRisk, Partial Correlations, and Strategic Allocation Decision-Making*
- Latent Liquidity model extension-research
- Equity-based Option models and Exotics (Barriers, etc)
- Total Return Swaps, Swaptions, CDS Pricing

EDUCATION & PROFESSIONAL DEVELOPMENT

Master of Science, Stern School of Business, NYU. (Class of 2021)

Chartered Alternative Investment Analyst (CAIA), CAIA Association, 2019

Financial Risk Manager (FRM), Global Association of Risk Professionals, 2016

Derivatives Market Specialist (DMS), Canadian Securities Institute, 2012

Chartered Investment Manager (CIM), Canadian Securities Institute, 2011

Options Licensed & Futures licensed (OLC & FLC), Canadian Securities Institute, 2010

Conduct & Practices Handbook (CPH), Canadian Securities Institute, 2010

Bachelor of Arts, Honours, York University, 2010

Canadian Securities Course (CSC), Canadian Securities Institute, 2009