

# ALEXANDRE MESSA

## SENIOR MANAGER

Alexandre is a Director at Finegan and has 15 years of experience in consulting in the Finance, Risk and Compliance departments.

He is mainly involved in regulatory compliance projects, operational efficiency improvement, change management, development and deployment of Target Operating Model.

### Keys skills

- ⇒ Credit risk
- ⇒ Operational efficiency
- ⇒ Change management
- ⇒ Development and deployment of Target Operating Model
- ⇒ Regulatory compliance

### Sectors

- ⇒ CIB/ Corporate Banking

### Formations

Master 2 – School of Engineering Specialization in management of information systems and financial engineering

## Quelques missions

### ⇒ Risk Department – Basel IV project stream manager

- Define rules to manage asset class definition and segmentation by Basel Method (IRBA/F, Standard)
- Define rules to manage input floors application on PD, LGD, CCF parameters
- Review list of CCF models to be decommissioned
- Define target operating model to extend external rating perimeter
- Define target model to determine specific drivers on risk weighted asset computed in standard method

### ⇒ Risk Department – Sectorial Concentration and ESG alignment

- Definition of sectorial portfolio to reconcile ESG portfolios / CORISQ portfolio / and COMFI in support of RISQ / ETU, RISQ / ERM
- Remediation of activity codes on monitored portfolios

### ⇒ Risk Department – Review of RISQ impacts as part of the Lease Plan Integration

- Identification of the impacts on RISQ process of Lease Plan integration
- Framework on Newco's credit risk approach (Internal Model/Standard)
- Coordination of the NDOD-ALD project

### ⇒ Risk Department – DQ By Metrics project support for the risk department in the evaluation of external and internal reporting

- Identification of reports to be assessed, identification of report owners
- Realization with the report owner of the evaluations of the reports
- Identification of major problems and proposal of an action plan
- Monitoring of remediation plans and reporting of indicators at group level

### ⇒ Risk Department - Project to replace the internal rating system for non-retail third parties

- Proposal and definition of project objectives, scoping deliverables, project governance
- Review of processes and the existing information system and proposal of a target system
- In connection with IT define project roadmap and ROI
- Drafting Request for proposal
- Definition of the certification strategy in connection with all of the group's business lines, and support for the businesses in the test execution phase