

Lorenz Schiffmann

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ACADEMIC BACKGROUND

Education:

- 2007 CIIA and federal diploma for financial analyst and portfolio manager, AZEK
- 1999 Master of Science in Computer Science, University of Bern

Conceptual Skills

Quantitative methods, finance and market risk, analyzing and structuring, understanding of products and processes, presentations on management and detailed level, project acquisition and management

Systems Skills

Excel (Advanced, MDS, GMAG), MS Office, MS Project, Visio, Mathematica, R/S+, Bloomberg, Reuters, EUREX Reports and Consensus Market Data Systems (Markit)

Programming skills: VBA, Perl, SQL, C/C++

EMPLOYMENT RECORD

May 2006-actual – Credit-Suisse, Zürich

Position: Product Control Risk Controller

Duties:

- Automation and optimization projects for Commodities and FX rate setting
- Monthly price testing for structured products (commodity and equity)
- Monthly market data control and consensus submission (commodity volatility, correlations)
- Automated generation of equity implied vola surfaces based on EUREX reports (B-Spline approach)
- Risk Based Clean P&L (Commodity, non-energy book, XLS with VBA, MDS and GMAG)
- Project and Quant support for PC line controllers

Oct 2004-Apr 2006 – Credit-Suisse, Zürich

Position: Senior IT Project Manager

Duties:

- Project manager for intranet-site <http://my.csinfra.net> (homepage for 44k users)
- Responsible for implementation in Time, Budget and Quality
- Successful launch of OnePortal (common entry page for OneBank) in Jan 2006

Aug 1999 – Sep 2004 COMIT AG, Zürich

Position: Senior Consultant

Duties:

- Integration Manager (Cantonal Banks, Credit Risk, integration and project acquisition)
- Software Engineer (Cantonal Banks, Credit Risk, calculation engine in PL/SQL)
- Software Engineer (UBS, Credit Risk, business rule engine in C++ (lex/yacc))

INTERESTS AND ACTIVITIES

Friends, skiing and hiking, movies and reading