

Neil McKenzie McLaughlin

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Motivated and results-driven qualified accountant combining a strong academic background with over 15 years of professional work experience in demanding, high pressure, international environments. Excellent presentation and communication skills, able to liaise effectively with people at all levels. An enthusiastic team player who is equally effective working independently.

Professional Qualifications

- Chartered Management Accountant (CIMA)
- Securities Institute IAQ 1 & 2
- Financial Planning Certificate 1 & 2

Education

- **Glasgow Caledonian University** 1999 – 2000
MSc in Risk Management (with Distinction)
- **Strathclyde University** 1994 - 1998
BSc Science Studies (Horticulture)
- **The Glasgow Academy** 1988 – 1994
Higher Grade passes in Maths, English, History, Physics, Chemistry and French.

Employment History

RFDAR Market Risk Reporting Lead (Vice President) May 2017 – Present
Credit Suisse, Uetlihof 1, Zurich

- Responsible for Market Risk Reporting covering all key Swiss businesses
- Review of VaR and risk metric reports prepared by teams in Poland, Mumbai and Pune
- Involved in implementation of strategic ERC reporting
- Dept. Lead on the BCBS 368 project: Interest Rate Risk in the Banking Book (IRRBB) with a view to implement the standard in consideration of BCBS 239 principles
- Project managing teams across multiple departments to implement a new quantitative risk management system (QRM)
- Partnering with IT, Risk Modellers, Risk Management and Treasury to Coordinate User Acceptance Testing of the new system

Head of Product Control (Associate Director) Sept 2016 – Apr 2017
Sberbank Switzerland AG, Gartenstrasse 24, Zurich

- Responsible for all aspects of Product Control for the Global Markets Business booked on the Sberbank Switzerland Legal Entity
- Daily P&L Preparation, review and provision of senior management commentary with reference to market moves and significant transactions
- Monthly Valuation Review of Bonds, FX, Commodities and other Cash Products
- New Product Approval Process for all New Business
- System Design and Implementation for the fledgling GM Business

Head of EMEA PWM Controllers (Vice President)Morgan Stanley, Bahnhofstrasse, ZurichJuly 2011 – July 2016

- Relocated to Switzerland to lead the PWM Business Unit Control function and to support the strategic project to contribute the Asian Legal Entities to the Swiss Legal Entity
- Working with the CEO and COO of the Swiss Bank to improve Management reporting to include client, advisor and product profitability analysis
- Preparing Business Plans and Budgeting and Forecasting tools to enable Senior Management to model cost and revenue implications of particular business decisions
- Responsible for the New Product Approval Process for the Swiss Bank and the wider EMEA Private Wealth Business
- Engaging with the Institutional segment of Morgan Stanley to harmonise IT platforms
- Wrote strategic analyses for Senior Management on the Core EMEA PWM Business
- Presented financial information to various prospective buyers culminating in the sale of the Swiss PWM Business to Bank J. Safra Sarasin in 2014
- Drove activities to aid the wind down of the Swiss Banking Entity and the EMEA PWM Legal Entity including outsourcing, expense management and balance sheet clean-up

European Head of Market Risk Controllers (Vice President)Morgan Stanley, Douglas Street, GlasgowSept 2009 – July 2011

- Successfully transferred the entire EU Market Risk Control function from London to Glasgow in 2009 and assumed responsibility for hiring, managing and developing a team of 10 people
- Accountable for FSA Regulated P&L Backtesting function for all European legal entities with reference to P&L risk explanation via attributed P&L
- Managed the Fixed Income and Equity Risk Control teams which perform daily risk monitoring and reporting on behalf of internal clients within BU Risk Management, MRD and Reg Controllers
- Involved in key projects to enhance the global risk infrastructure
- Implementation of key controls on Banking Book and Trading Book on Firm Positions

Credit and Market Risk Controller (Senior Manager from December 2007)Morgan Stanley, Douglas Street, GlasgowMarch 2006 – Sept 2009

Working in conjunction with London and New York Project teams to manage the transition of roles to the Glasgow Office.

- Responsibility for managing and developing a team of 15 people spanning 3 core areas.
- Management of Fixed Income Position Control functions within Glasgow (3 FTEs).
- Management of Market and Credit Risk Derivative Position Control functions (Risk to GL recon) within Glasgow (12 FTEs) – to support Basel II Capital Framework compliance
- Developed performance metrics to allow for effective root cause analysis and to aid the monitoring, management and escalation of issues.
- Successfully transitioned the credit risk function to Operations during 2010

Credit Risk AnalystScottish Power Plc, Spean Street, GlasgowMarch 2005 – March 2006

The main responsibilities of the role were:

- To interpret financial data on trading counterparties to understand associated credit risk
- To prepare reviews of potential and existing counterparties and prepare proposals for the Group Credit Committees and Executive Team based on exposures, default probabilities and credit scores
- Analysis of the credit risk inherent in structured energy transactions.
- Responsible for Daily Calculation of the Portfolio Current Exposure with reference to the energy market movements on the day
- To undertake negotiations with counterparties and administrative tasks in relation to credit support documentation and ISDA CSA's

Fixed Income Product Controller (Investment Grade and High Yield Credit Trading Desk and EU Govt Desk)

Morgan Stanley, Douglas Street, Glasgow and Canary Wharf, London

May 2002 – March 2005

- Involved in the first transition of Product Control functions from London to Glasgow
- Managed a product control team of 3 whose responsibilities included the calculation and reporting of daily trading P&L on behalf of a group of 25 Fixed Income traders
- Signed off a Balance Sheet (B/S) in excess of \$15bn Gross Market Value
- Performed a monthly Mark Review of positions
- Provided detailed commentary to the head of the trading desk and Finance Management to explain the key P&L drivers with reference to the market data
- Exposure to products including bonds, Interest Rate Swaps, CDS, Futures, Repos and Options.

Risk Analyst

J.P. Morgan, 3 Lochside View, Edinburgh Park, Edinburgh

August 2001 – May 2002

Compliance Administrator

Alba Life, Bothwell Street, Glasgow

August 2000 – August 2001

Skills

- Proficient in French and German
- Experienced user of Microsoft Word, Excel, Access