

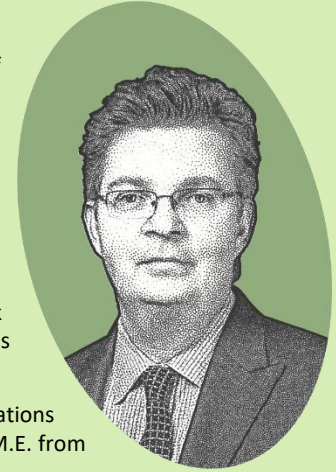
- :: RISK MANAGEMENT
- :: DIGITAL ASSETS
- :: FIXED INCOME
- :: SURVEILLANCE & INVESTIGATION
- :: GOVERNANCE

Emmanuel Chesnais

Emmanuel is a senior risk executive with over 25 years of combined industry and consulting experience and a passion for tackling strategic opportunities in complex trading and investment environments with a focus on the buy-side.

He has a broad range of skills in risk management, analytics, controls, and governance, including model risk, enterprise risk, portfolio risk. He put these skills to use when developing, building, and running risk frameworks for different types of financial firms such as hedge funds, asset managers, crypto firms and banks.

Emmanuel holds an M.B.A. from INSEAD, an M.S. in Operations Research from Columbia University and an M.S. in E.E./M.E. from ESTP (France).



Industry experience

Atalante LLC Independent Consultant, Risk Advisory Services	2023 - Present
GSR Markets Risk Officer, Head of Model Risk, HFT Risk	2021 - 2022
AQR Capital Management MD, Head of Model Risk Management	2016 - 2020
PwC, Financial Advisory Services Risk and Regulatory practice (ERM Buy-side lead)	2013 - 2016
Capco Risk and Compliance practice (Buy-side lead)	2010 - 2012
Ernst & Young Financial Services Office, Hedge Fund practice	2008 - 2009
Infosys Consulting Banking & Capital Markets - Sub-practice lead	2006 - 2008
Independent Consulting HF, Fintech focus	2002-2005
Capco Director, Strategy, Marketing	1999 - 2001
American Management Systems (CGI) Global Risk Practice, Team Lead	1997 - 1999
Crédit Foncier de France (BPCE) Head of Fixed Income Derivatives Desk	1993 - 1995

Education

INSEAD Master of Business Administration	1996
Columbia University Master of Science in Operations Research	1989
Ecole Spéciale des Travaux Publics Master of Science	1988

Areas of expertise

Enterprise Risk Management:

- + Framework development and implementation
- + Governance to infrastructure
- + Spanning buy-side and sell-side
- + Risk Appetite
- + Metrics, qualitative principles

Model Risk Management:

- + Model identification
- + Risk assessment
- + Validation process
- + Change management
- + Ongoing monitoring/reporting

Quantitative Investment Management:

- + Factor models
- + Equity, Macro, Arbitrage strategies
- + Risk, Portfolio construction
- + Independent testing
- + Trusted advisor to Research, PM, traders

Cryptocurrencies:

- + Crypto markets, HFT, CEX/DEXs
- + Tokenization
- + Integrated risk framework
- + Incident management
- + DeFi protocol deep-dive

Regulatory Compliance:

- + Regulatory-mandated reviews
- + SEC, Fed, OCC, SFC, BIS regulations
- + Reviews of quant manager, algorithmic trading operations
- + Control deficiencies & remediations
- + Response to MRA/MRIA, enforcement actions

Governance and Controls:

- + Committee founder, chairman & member
- + Model risk, Enterprise risk, Data Governance and New Product committees
- + Development and maintenance of policies, procedures, charters
- + Control frameworks design and review

Keywords:

Alternative asset management, risk management, governance, controls, enterprise risk management (ERM), compliance, risk framework, model risk, Decentralized Finance (DeFi), DeFi protocols, model validation, crypto, crypto trading, high frequency trading (HFT), trading bots, market making, regulatory compliance, regulatory agenda, quantitative models, portfolio management, risk assessment, governance model, risk appetite, cryptocurrency derivatives, operational risk, risk reporting, algorithmic trading, risk appetite framework, cryptocurrencies, derivatives, risk appetite metrics, trader, trading, cryptocurrency market analysis, crypto risk modeling, blockchain governance, smart contract audits, crypto investment advisory, digital asset management, automated market making (AMM), bridge risk, composability risk, oracle risk, technology risk, rug pull, liquidity pools, stablecoins, Perpetual futures (Perps), tokenomics, tokenization, crypto exchanges, bitcoin (BTC), Layer 1, Layer 2, cryptocurrency taxonomy, Distributed Ledger Technology (DLT), decentralized exchanges, Decentralized Autonomous Organizations (DAO), synthetic assets, impermanent loss (IL), wallets, coin mixer, cold wallet, atomic swap, Byzantine Generals' Problem, cipher, cold storage, consensus, cross-chain, Cryptographic Hash Function, ERC (token standard), gas, governance token, utility token, hack, hash function, Howey Test, incentive mechanism, margin calls, seed phrase, Money Transmitter License, Off-Ledger, Ponzi scheme, Pseudonymity, Pump and Dump, wash trades, Race Attack, Short Squeeze, Soft Fork, Sybil Attack, Vampire Attack, Vaporware, Zero Knowledge Proof, Wrench attack, Escrow, Interconnectedness, systemic risk, operational due diligence (ODD), Simple Agreement for Future Tokens (SAFT), custody, private key, asset verification, conflicts of interest, DDoS attack, asset controls.

[NOT RETAINED]