Curriculum Vitae Michiel Hopman

Michiel Hopman
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Work experience

2017 – present

Founder of Hopman Data & Risk Solutions for Financial Institutions

Hopman Data & Risk Solutions is founded in February 2017. We work on assignments for Financial Institutions and we work with experts with a specific experience and academic background (VU Amsterdam) The topics are diverse on Risk Management, reporting and (statistical) data-analysis.

Topics of assignments:

- SREP-ICAAP-ILAAP
- Stress testing-Integrated-Capital-Liquidity
- Interest Rate Risk in the Banking Book
- Recovery - Resolution
- Risk frameworks – Risk Appetite
- Risk modelling

Recent assignments (advise and support):

Projects for an ECB supervised NL bank:

- IRRBB guidelines project on governance and compliance
- Set up IRRBB stress testing framework
- Review and improvement approach on pre-payment risk
- Support on development of Recovery stress testing
- Support on development of Resolution tools

DRS
Hopman Data & Risk Solutions

Projects for an investment manager:

- Development of an Integrated Risk Management framework
- Development of a Liquidity Stress test framework conform ESMA
- Development of the Risk governance structure
- Development of the ICAAP

Other projects:

- SREP process for a small bank
- Financial metrics for a Fintech on Asset Management data
- Gap-analysis on the EBA guidelines IRRBB for an ECB supervised bank
- Credit spread risk model (market risk) development for capital requirements for an ECB supervised bank
- Statistical analysis on a credit score PD model of a medium bank
- Review on a Strategic Risk Forecast model a medium bank

2012 – present **Lecturer Risk Management VU Amsterdam**

- Lecturer in the bachelor program "Minor Risk"
- Paper coordinator PGO master Risk Management for Financial Institutions

2012-present **(Incompany) trainer**

Lecturer and trainer for in company training and courses:

- SREP developments (Hopman Data & Risk Solutions)
- Capital & Liquidity Management and Basel III/IV (IIR)
- Basel III/CRR-CRD IV (NIBE/SVV)

2014-2017 **Senior Manager Financial Risk Management**

Deloitte

Senior Manager Financial Risk Management within Risk Advisory of Deloitte. The department has an advisory focus on the financial industry. I was responsible for the competence Integrated Risk Management, Basel III, SREP, BRRD with the focus on banking. A selection of the different assignments:

- Support on BRRD for a large bank
- Teamlead at the MKB derivatives project of a large bank
- Teamlead of a data oriented project regarding regulatory reporting
- Improving Liquidity reporting of a medium bank
- Improving ICAAP for a small bank
- Strategic advice project IRRBB for a medium bank

2012-2014 **Van Lanschot Pension fund**

Van Lanschot

Member of the Risk committee of the Van Lanschot Pension fund

2010-2014 **Manager Asset & Liability Management**

Van Lanschot

Manager of the ALM department: Financial Risk Management. Responsible for the ALM of the bank. Focus on capital management, interest rate risk in the banking book, liquidity management, stress testing, funds transfer pricing and Basel III/CRD IV. Coordination of ILAAP/ICAAP and stress testing.

2002-2010 **Manager Product Management**
Van Lanschot
Manager of Product Management department with product managers, concept managers, process managers and functional managers; all professionals (total varies 15-20 fte). Responsible for interest bearing products. Main products are mortgages, corporate lending, savings and payment products.

2007-2008 **Project Manager implementing Basel II credit IT-system**
Van Lanschot
For a year, I have been full time responsible for implementing a Basel II credit risk IT-system. In this project, I managed both internal and external employees; all professionals (total ca. 25 fte.)

1996 – 2002 **Manager Financial Control & Risk Management**
Van Lanschot
In charge of a department divided into a department Financial Control and a department Risk Management.

1994 – 1996 **Treasury Assistant**
SNS Bank
Broad support function with the primary task of coordinating attracting funding in the wholesale markets. In addition, the development of interest risk models. This development led to demand for management information on product and business lines.

1990 – 1994 **Member of staff at Treasury VSB Bank**
Fortis Bank / ABN AMRO
Development Interest rate/ ALM management models, treasury control banking products.

Education

1990 **Master's degree Econometrics**
University of Amsterdam, Amsterdam
During my studies I was a student assistant for 4 years. In this capacity, I lectured at the faculty of Econometrics in the field of Statistics and Mathematics. I also worked on a new specialization course "statistics in marketing".

Publication

Author of a book published by Nibe/SVV (2000): "Interest rate risk management in banking"
At a request of Nibe / SVV I wrote a book about interest rate risk and ALM in banking. It is published by Nibe and is regularly used in Nibe courses and other programs (including training VBA).

Performance and skills

- ✓ Giving lectures to large groups of students and professionals
- ✓ Explaining complex matters understandable and clear
- ✓ Managing a department with professionals in a complex and changing environment
- ✓ Translating complex matters for stakeholders (Directors, Executive Board, Supervisory Board, DNB, Rating agencies)
- ✓ Developing a strategic view on risk management
- ✓ Developing risk management models, reports frameworks and policies
- ✓ Implementing management information system for risk and business

Leisure and other courses

Hockey Trainer III (KNHB) in 2000
Hockey Trainer IV (KNHB) in 2013

Hockey, golf, running, cycling