Slim Bentami

Managing Director

Expertise

- ✓ Market Risk
- ✓ Capital Quantification
- ✓ Model Risk
- ✓ Valuation and Risk Management
- ✓ OTC Derivatives Valuation

Education

Ecole Superieure d'Electricite
Electrical Engineering

Employment History

SEDA Experts
Managing Director
2022-Current

Concourse Labs
Head of Analytics and AI
2019-2022

Goldman Sachs
Global Head of Market Risk and Capital Quantification
2015-2018

Global Head of Market Risk Modeling
2008-2015

Global Head of Controllers Modeling
2008-2015

Global Head of Model Risk
2002-2015

Model Risk
1995-2002

Internal Audit
1993-1995

Caisse des Depots et Consignations subsidiary (C.A.R.)
CAO/CIO
1988-1993

Slim Bentami has over 30 years of experience in the finance industry, primarily at Goldman Sachs' Risk Division where he co-founded and led the Model Risk as well as the Market Risk & Capital Quantification groups. He has acquired throughout his career expertise in models used to assist in the valuation and risk management of a variety of financial products across all asset classes. Both as a model risk manager, as well as a model builder and user.

Mr. Bentami, most recently, was the Head of Analytics & AI at a cloud governance software startup. He was tasked with designing an analytical framework to monitor, as well as risk manage cloud usage, by applying quantitative risk management approaches developed in the finance industry.

Prior to joining this startup, he spent 25 years in the Risk Division at Goldman Sachs where he last co-led the Market Risk and headed the Market Risk & Capital Quantification groups. He engineered the latter new group to be the firm's authoritative source for all market risk and capital numbers consumed by senior leadership, risk committees, board of directors, and regulators worldwide.

Prior to this, Mr. Bentami was the long-serving head, and co-founder, of the Model Risk group responsible for ensuring that the models used by the firm were fit for purpose and error-free; starting with models used to assist with the valuation of OTC derivatives, extending over time to a very broad scope of model uses (risk management, capital, etc.).

In the leadup to the Great Financial Crisis, Mr. Bentami took on and re-engineered the Market Risk Modeling group responsible for the market risk and capital measurement models; he was simultaneously tasked with creating a Controllers Modeling group responsible for the analytics used for systematic independent price verification.

He served on the Risk Governance, Stress Testing, Model Risk Control, and Operational Risk firmwide committees. He co-chaired the Market Risk's Operating Committee, was the Market Risk lead for CCAR, as well as the Firm's project leader for FRTB. He was promoted to Managing Director in 2004.

Prior to his tenure at Goldman Sachs, Mr. Bentami was CAO and CIO of a subsidiary of the CDC in Paris set up to refinance public housing loans.

He lives in New York with his wife and 2 mini-dachshunds.