Romain Gourio-Jewell
31, born in Paris, France
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FINANCIAL RISK OFFICER
ENGINEER Applied Mathematics + MSc ESSEC Finance
(6 years exp.)

WORK EXPERIENCE

2010 – Present — **SOCIETE GENERALE**, Market Risk department, Paris La Défense – France

2015 – Present (7months) — ***Forex & Rates Trading Desk: Risk Officer & Income Attribution***
- Monitoring activities
- Insure full compliance with applicable regulations or inspections/audit's recommendations
- Methodological guidelines on Forex (Vanilla and Exotic Options) and Rates products : Risk and Income Attribution

2014 – 2015 (1year) — ***Income Attribution: methodologies on Forex & Rates***
- Fixed Income Attribution's methodologies on Vanilla (FX, IRs, Inflation) and Exotic options (FX)

2013 – 2014 (1year 4months) — ***Forex Risk Factor Referent***
- Forex Risk Factor Referent (2 major objectives):
  -Improvement of Risk Supervision (New indicators, Methodology Improvement, ...): VAR, STT, ARs, ...
  -Special Request in Regulatory Framework: AQR (Asset Quality Review), FRTB (Fondamental Review Trading Book),...
- Supervision of trainee

2011 – 2013 (2years 5months) — ***Credit Market Risk Analyst***
- Market Risk Analysis on Credit Derivatives Market (VAR, Stress Test, AR,...)
- Supervision of trainee

2010 – 2011 (*6months)* — ***Equity Market Risk Internship***
- Improvement of SABR Model's process on Equity's Perimeter.

2009 (*6months)* — **AXA Investment Managers**, Paris La Défense – France
Equity Business Data Internship
- Daily analysis of datas used by portfolio managers and tools improvements.

2008 (*3months)* — **Florida University**, Florida – United States
Risk Management and Financial Engineering Lab. Internship: Computed processes on Black&Scholes models

2007 (*2months)* — **BEL Group -** Bel International**,** Paris & Canada Subsidiary
Finance Department Internship: Industrializing methods for implementing a subsidiary abroad

EDUCATION

2011 – Present — **First Finance Institute** – Paris – France
External training sponsored by Société Générale
- Rates: Vanilla and exotic interest rate options (2015)
- ALM : Structural Risk Management (2015)
- Forex : Cash, Derivatives & Exotic FX products (2014)

2009 - 2010 — **ESSEC Business School** – Paris, Cergy – France
Advanced Master in Finance & Asset Management
- Statistics, Econometrics, Financial Markets, Exotic options,…
- Actuarial affairs, Risk management, Asset Management, Portfolio Management, International Finance,...

2006 - 2009 — **ISITV/Seatech** Institute of Engineering Sciences, Toulon – France
Graduate: Engineering in Mathematics, Scientific computing
- Advances mathematical methods, Numerical Analysis, Modeling Tools, …
- Acquisition and Analysis of data, Signal processing, Fluid mechanics, Strength of materials, …

2008 - 2009 — **UNIVERSITY** of Toulon – France
Graduate: Master in Mathematics, Optimisation and Mathematical Physics
- Probabilities theory, Algebra, Optimisation, …

2004-2006 — **CPGE** Lycée Saint Charles**,** Orléans – France: Preparotory Courses for Science and Engineering Schools

2004 — **Lycée** François Villon Beaugency – France : Scientific Baccalauréat, spec. Maths

SKILLS

Finance	Forex (Exotics), Rates, Credit, Equity, Risk (VAR, ARs, STT, FRTB, AQR,), Income Attribution,...
Computing	Language: VBA, C++, Matlab, Fortran, LaTeX...
Languages	French, English, basic Spanish

More

Special Interest	Futur tech., sports, travels, finance, ...
Sports	Running, Trekking, Ski/Freeride, ...
Travels	USA, Japan, Canada, Mexico, Russia, Turkey, Thailand, Cambodia, Iceland, Guiana, Europe, …