

ACTUARY ROMERO ROBERTO

PERSONAL INFORMATION

DATE OF BIRTH: México,D.F. | October 18, 1991
ADDRESS: Cuauhtemoc 49, Col. San Francisco Culhuacan,
CP 04260, Coyoacán, CDMX
MOBILE: 5526868523
EMAIL: idrjrt@gmail.com , rromero@piplatam.com

WORK EXPERIENCE

ACTUAL	<p>PROVEEDOR INTEGRAL DE PRECIOS <i>Manager Risk Management</i></p> <p>Responsible of methodologies and valuation of Risk Matrix according to CONSAR (Public pension funds regulator) and CNSF (insurances companies regulator) that includes Derivatives, FixIncome, Equity, Commodities, Funds and FX. Portfolio risk management for different clients that includes Brokerage Houses, Funds pensions, insurances companies and families offices (Market, Credit, Counter-party and Liquidity Risk) Independent valuation of Mortgage Back Securities, Private Debt Funds, etc. In charge of creating proposals, development and management of new products. Active member in committees and subcommittees (Prices, Projects and Euro-bonds), in addition, creation and management of the internal program of continuous training in the institution.</p>
2016	<p>DELOITTE <i>Senior Consultant</i></p> <p>UAIR's (Unit of comprehensive risk administration) Audit Development for local and international banks (Citi, Agroasemex, Banjercito)</p>
2015 - 2016	<p>ROYAL HOLIDAY <i>Business Intelligence</i></p> <p>Customer rating and segmentation for Customer Relationship Manager (CRM). math models developer of purchases and cancellations , sells and reservations forecast by the club, Analysis of wallet and collections. Generation of KPI's for Call center and Marketing.</p>
2014-2015	<p>CONSAR <i>Project Leader</i></p> <p>Analysis and Management of Risk exposures, metrics and reports development by public pension funds portfolios. Analysis, evaluation and approval of "Risk Methodologies and Procedures Manuals" (Market, credit and liquidity), Project developer to new funds regulation.</p>
2013-2014	<p>PROVEEDOR INTEGRAL DE PRECIOS <i>Risk and I+D Analyst</i></p> <p>Developer of Risk system for some Public pension funds, that was used to analysis and monitoring of Risk exposures, Data bases maintenance and development of automatic reports by different programming languages</p>

EDUCATION

2009-2013	Bachelor of ACTUARY, Universidad Nacional Autónoma de México , FES Acatlán.
2006-2009	High School Escuela Nacional Preparatoria No. 5 , José Vasconcelos

CURSES

- 2016 Finance and Computational Techniques (UNAM, FES Acatlán)
- 2013 First Latin American School of Bayesian statistics (San José, Costa Rica)
- 2010 Financial Mathematics-FM of SoA/CAS (AMAT)
Probability-P of SoA/CAS (AMAT)
Java Programming, HTML (3CT)
- 2009 Data Bases 1, 2 y 3 (SQL) (3CT)
Programming (JAVA SCRIPT) (3CT)
Programming on C y C++ (3CT)

AWARDS

- 2013 Statistical Competition for "The International Year of Statistics" on UNAM-FES Acatlán. **Second Place**
- 2009 Math Competition "Gauss-Euler" by UNAM- FES Acatlán **Third Place**

LANGUAGES

- ENGLISH: B2 Level (UNAM, CU)
- PORTUGUESE: Reading Comprehension (UNAM, FES Acatlán)

SOFTWARE

- Advanced: VBA, Sql (Sql Server, Mysql y Oracle), Office
- Middle: R, SPSS, Python, Qlik View - Sense, MATLAB, Access, SAS, \LaTeX

INTERESTS AND EXTRACURRICULAR ACTIVITIES

Finance, Statistical, Games Theory, Programming, Sports, Soccer, Literature, Technology.