



## Europass Curriculum Vitae

### Personal information

First name(s) / Surname(s)	<b>Ion Iulian Marinescu</b>
Address(es)	38, Ferdinand Boulevard, 021392, Bucharest, Romania
Telephone(s)	
E-mail	ioniulianmarinescu@yahoo.com
Nationality	Romanian
Date of birth	19.08.1988
Gender	Masculine

### Work experience

Dates	August 2015 – Present
Occupation or position held	Summit Consultant
Main activities and responsibilities	<p>My responsibilities as a functional consultant include:</p> <ul style="list-style-type: none"><li>- support implementation of Summit, a STP system for investment banks treasury operations;</li><li>- participate in the project lifecycle for both upgrades of Summit, as well as new implementations;</li><li>- deliver specific projects on client side (business requirements drafting, testing);</li><li>- support bank users from treasury, risk or operations departments for day to day Summit usage;</li><li>- indicate best practices and optimal approaches when bank users are dealing with specific issues;</li><li>- deliver functional trainings to business users;</li></ul> <p>Skills required:</p> <ul style="list-style-type: none"><li>- Advanced business knowledge of investment bank business – treasury operations (MM, fixed income, FX derivatives) and risk (market, liquidity, credit);</li><li>- Advanced knowledge of investment bank regulatory requirements;</li><li>- Knowledge of SDLC process;</li><li>- Soft skills – presentations and trainings;</li><li>- Business analysis – able to map client requirements with the software solution.</li></ul>
Name and address of employer	Finastra
Type of business or sector	IT/Financial Institutions
Dates	January 2015 – August 2015
Occupation or position held	Functional analyst
Main activities and responsibilities	<p>As a functional analyst I must provide support on functional issues on a trade data warehouse service for OTC derivatives regulatory and control purposes, mandatory through new reforms on financial markets (Dodd-Frank, EMIR). The data warehouse (DW) service is commissioned by Deutsche Bank.</p> <p>Main responsibilities:</p> <ul style="list-style-type: none"><li>- Provide support with respect to various reports (end-of-day, valuation, real time, primary economic terms, confirmations) which are submitted to DTCC (trade repository);</li><li>- Confirm on DTCC portal that the reporting obligations are submitted as agreed in the SLAs;</li><li>- Work with DTCC consultants in order to fix functional issues;</li><li>- Analyze business/functional requirements documentation and investigate the source of a certain limitation/bug in the DW;</li><li>- Work with developers and other relevant support teams to help find solutions for various complex functional issues;</li><li>- Work with business/technical analysts in order to design robust and efficient functional requirements;</li><li>- Provide various relevant statistics to business users with respect to OTC derivatives lifecycle, valuation, reports in various jurisdictions, etc.</li></ul> <p>Main skills:</p> <ul style="list-style-type: none"><li>- Understand the business logic of various reporting requirements on financial derivatives and design robust solutions that will help business users in the decision making process;</li><li>- Strong knowledge of financial derivatives;</li></ul>

- Ability to write complex SQL (Oracle) queries and understand the logic of ETL processes (experience with Informatica);
- Ability to understand complex data warehouse architecture.

<p>Name and address of employer Type of business or sector</p>	<p>Luxoft IT/Financial Institutions</p>
<p>Dates</p>	<p>October 2013 – January 2014</p>
<p>Occupation or position held</p>	<p>Support Consultant (Engineering Support Group)</p>
<p>Main activities and responsibilities</p>	<p>Same activities as previous position but provide higher quality and productivity.</p>
<p>Name and address of employer Type of business or sector</p>	<p>Misys International Financial Systems IT/Financial Institutions</p>
<p>Dates</p>	<p>January 2013 – October 2013</p>
<p>Occupation or position held</p>	<p>Associate Support Consultant (Engineering Support Group)</p>
<p>Main activities and responsibilities</p>	<p>I am part of a group of Summit FT experts that must provide top-class support and solve the most complex problems encountered by Summit clients. Summit is a STP (straight through processing) software system for treasury and capital markets operations.</p> <p>My regular responsibilities are in mainly the back-office area of Summit FT and involve support for functionalities like central counterparty (CCP), margining, inflation linked derivatives (bonds, swaps, total return swaps), trade allocation, trade life cycle, SWIFT messages, trade P&amp;L analysis, OTC and ETD derivatives, commercial lending, collateral management, etc.</p> <p>Based on case urgency and due to my strong academic knowledge, I also provide support for the front office area for modules like risk management (HVaR methodologies and yield curve generation methodologies, sensitivity analysis, simulations, etc.) or OTC derivatives pricing models. I provide regular support to clients like The Bank of New York, ING or Deutsche Bank.</p> <p>I propose enhancements to the current Summit functionalities to upper management, based on client needs and market conventions. I schedule occasional group meetings with the clients and make practical presentations to upper management.</p> <p>Requirements analysis of the enhancements developed internally.</p> <p>Regular testing of patches and service packs delivered to clients. Experience with Summit V5.7 service packs testing and automation.</p> <p>Regression testing.</p> <p>Basic technical knowledge (basic SQL).</p>
<p>Name and address of employer Type of business or sector</p>	<p>Misys International Financial Systems IT/Financial Institutions</p>
<p>Dates</p>	<p>October 2011 – January 2013</p>
<p>Occupation or position held</p>	<p>Capital Markets analyst</p>
<p>Main activities and responsibilities</p>	<p>Testing functionality of banking software applications, treasury and capital markets segment. Specifically, I was involved in a project which consisted of an application specially designed for clearing OTC traded derivatives (swaps, swaptions, FRAs, CDS, etc.) in order to eliminate systemic risk in OTC markets, a main factor of the financial crisis.</p> <p>In general the position requires strong knowledge of financial derivatives pricing – Black – Scholes model, Binomial model, Discounted cash-flow analysis, NPV -, capital adequacy models – Historical VaR with Monte Carlo simulation technique, Conditional VaR – using conditional volatilities GARCH.</p> <p>Also, the position assumes a deep understanding of financial sector activities and financial markets mechanisms in order to integrate customer (financial institutions) needs with software functionality.</p>
<p>Name and address of employer Type of business or sector</p>	<p>Misys International Financial Systems IT/Financial Institutions</p>
<p>Dates</p>	<p>March 2011 – October 2011</p>
<p>Occupation or position held</p>	<p>Junior Tax Consultant – Tax - Transfer Pricing Department</p>
<p>Main activities and responsibilities</p>	<p>The main task is drafting the transfer pricing documentation file. In this sense, I accomplished the following specific tasks: analyze of industries and companies, drafting the functional analysis regarding the controlled transactions by identifying the transactional flow, price methodology, functions, risks or assets employed; economic analysis – selection of the transfer pricing methods</p>

(according to the OECD guidelines) depending on the type of transaction, comparability studies in order to determine the market value (arm's length principle) of transactions carried out between related parties, etc. Also, the drafting of the transfer pricing report required a permanent communication with corporate clients during the tax audit in order to provide specialized assistance.

Name and address of employer  
Type of business or sector  
Dates  
Occupation or position held  
Main activities and responsibilities

KPMG Romania SRL  
Audit/Advisory  
1.3.2010-15.6.2010

Intern – analysis department

Valuation of companies listed on the Bucharest Stock Exchange (BVB), evaluating companies performances using fundamental or market analysis, price estimations using valuation models (DCF, DDM or multiples), risk parameters estimation, basic technical analysis skills. This reports were periodically sent to investors.

I also wrote the weekly report where I had to evaluate the performance of the capital market and also analyse macroeconomic factors that could affect the stocks traded on BVB.

Name and address of employer  
Type of business or sector

SSIF Confident Invest Bucuresti S.A.  
Capital Market broker

## Education and training

Dates  
Title of qualification awarded  
Principal subjects/occupational skills covered

2012-2015

PhD

The research theme is in the field of international finance and will address issues like:

- optimal asset allocation / active portfolio management;
- implications of monetary policy on international asset allocation;
- financial contagion;
- systemic risk;
- risk on emerging markets.

The PhD thesis will be structured in the following way:

I. The fundamental ideas of portfolio management.

Efficient market hypothesis, Modern Portfolio Theory, CAPM and APT, VaR, Active/Passive Portfolio management.

II. International portfolio management.

International diversification. Market Integration/Segmentation. Exchange Rate Risk Management. Financial Contagion. Systemic risk. Emerging markets.

III. Risk management in financial institutions.

Fixed Income. Diversification. Liquidity and market risks. Financial institutions portfolio management. Capital adequacy.

IV. Implications of monetary and real variables on optimal asset allocation.

Inflation. Sovereign risk. Monetary policies.

Academy of Economic Studies, Bucharest

Name and type of organisation providing education and training

Dates  
2007-2010

Title of qualification awarded

Master degree

Principal subjects/occupational skills covered

Principal subjects: time series, international financial markets, financial accounting, corporate financing decision.

The master thesis dealt with incorporating trading strategies in the Black-Litterman model (a Bayesian portfolio optimization model) and testing the performance as compared to a world index.

Name and type of organisation providing education and training

International Business and Economics Faculty, Academy of Economic Studies

Dates  
2010-2012

Title of qualification awarded

Bachelor's degree

Principal Subjects/occupational skills covered

Corporate Finance, International Capital Markets, International Investment, Econometrics. The final thesis consisted in developing a method for estimating the risk parameters of the CAPM model and tested the validity of my method for some traded securities.

Name and type of organisation providing education and training

MS in International Risk Management, International Business and Economics Faculty, Academy of Economic Studies.

**Personal skills and competences**

Mother tongue(s)  
Other language(s)  
Self-assessment  
European level (\*)

**Romanian**

		Understanding		Speaking				Writing		
		Listening		Reading		Spoken interaction		Spoken production		
<b>English</b>	C 1	Proficient user	B 2	Independent user	B 1	Independent user	B 1	Independent user	B 2	Independent user
<b>French</b>	A 2	Basic user	A 1	Basic user	A 1	Basic user	A 1	Basic user	A 1	Basic user
(*) <a href="#">Common European Framework of Reference for Languages</a>										

Computer skills and competences

Competent with most Microsoft Office programs, knowledge of using Eviews. I used Microsoft Excel for fundamental analysis (DCF, DDM models, VaR, optimal portfolio measurement using Markowitz framework, Holt and Winter Forecasting Models etc.), I used Eviews for volatility estimation using GARCH, VaR estimation using Monte Carlo simulation method, Box-Jenkins methodology (ARIMA).

Publications

1<sup>st</sup> Prize – Academy of Economic Studies Scientific Session – Master section. Paper entitled “Portfolio Risk”, consisted in modeling a dynamic variance-covariance matrix using conditional volatilities and correlations between financial assets, models type –ARCH, DCC (Dynamic Conditional Correlation) for a better management of financial assets portfolio. The paper included an empirical study on the stocks traded on BVB.  
Marinescu, I. I. & Horobeț, A. (2014). „Rules and discretion in monetary policy: Implications for stock market efficiency”, Working paper. Paper presentation at The Biennial International Conference, The Future of Europe, 14-15 November 2014, ISSN 2392 – 8611.

Other skills and competences

Assets valuation, trading on financial markets.

**Additional information**

References available upon request.