

Rafael Delvaux Gersely

Contact

Rua Ourânia, Vila Madalena

São Paulo, SP, Brazil;

Phone: +55 21 98169 6767;

E-mail: rafael_gersely@hotmail.com;

Profile

Born on April 1st 1987, single, no children.

Professional, with high technical capacity, pro-active and team work skills.

Available for traveling.

• Professional summary and interests

Risk management and exposure control, including actuarial techniques and integrated frameworks.

Fixed income, asset pricing and financial indexes determination. Knowledge of structured finance, complex financial instruments and the dynamics of their markets, national and international regulation and governance for Financial Benchmarks, along with close contact to regulators and market agents.

Investment analysis and underwriting of reinsurance businesses, specially credit and bonds, including the analysis of project feasibility, environmental risks and credit for medium and large corporations.

Economic and conjuncture analysis with focus on monetary and fiscal policies, international trade and finance. Skilled for commercial relations.

• Professional experience

04/2017 (currently) – Terra Brasis Resseguros – Coordinator at the Risks Department

Responsible for developing and executing the Enterprise Risk Management structure – ERM – throughout an integrated framework within the firm;

Coordination of actuarial routines and prospecting studies, aiming at the compliance with Brazilian reinsurance regulation and worldwide best practices;

Coordination of activities on Market Intelligence and Research, addressing ESG topics and ratings due-diligence;

Participation on the issuance and further renewals of Insurance Linked Securities – ILS.

12/2013 to 04/2017 – ANBIMA – Brazilian Financial and Capital Markets Association – Analyst at the Prices and Indexes Department

Pricing of government and corporate bonds and compilation of its referring financial indexes, including financial modelling;

Coordinated projects aiming at governance and best practices for asset pricing and Benchmarks determination;

Executed projects and studies aiming at the development of the Brazilian Capital Market, enhancement of bonds liquidity, compliance of pricing practices to international requirements, financial innovation and banking activity.

10/2013 to 12/2013 – Swiss Re Corporate Solutions do Brasil S.A. – Underwriter at the Surety Department

Underwriting of traditional, real estate, completion and concession bonds and other financial risk businesses.

08/2007 to 01/2011 – Munich Re do Brasil Resseguradora S.A. – Underwriter at the Financial Risks Department

Credit analysis for large corporations, mainly related to heavy engineering, civil construction and oil and gas;

Risks underwriting, including project feasibility analysis, cash flow projections and physical/financial schedule;

Responsible for internal measures of risks control and macro/sectorial conjuncture reports.

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- **Academic background**

06/2018 – Passed Level I of the CFA Program; currently CFA Exam Level II Candidate.

2011 to 2013 – Master of Sciences (MSc) in International and Monetary Economics (MIME) – University of Basel / University of Bern (Switzerland).

Field of specialization: Monetary Economics. Academic scholarship granted by ESKAS – Swiss Government Excellence Scholarships for Foreign Scholars and Artists;

Master thesis: “Uncertainty, credit and distributional effects of monetary policy in a Lagos-Wright framework”. (https://wwz.unibas.ch/fileadmin/user_upload/wwz/00_Professuren/Berentsen_Wirtschaftstheorie/Lecture_Material/Master_s_Thesis/Completed_Master_s_Theses/13_Gersely_Rafael.pdf).

2005 to 2009 – Bachelor in Economics, State University of Campinas – UNICAMP.

Bachelor thesis: “Análise dos determinantes institucionais para o desenvolvimento da bioprospecção no Brasil” (“Analysis of the institutional determinants for the development of bioprospecting in Brazil” - <http://www.bibliotecadigital.unicamp.br/document/?code=000470371&opt=1> , in Portuguese).

- **Languages**

Portuguese (mothertongue).

Advanced English.

Intermediary German.

- **Computer skills**

Microsoft Office (Excel, Word, Power Point, Outlook).

Basic knowledge on Stata, R, Matlab and ScientificWorkPlace.

- **Courses and Seminars**

2017 – Course Integrated Risk Management (16 hours), FEBRABAN.

2017 – Course Claims in Reinsurance (8 hours), Terra Brasis Resseguros.

2017 – Course Introduction to Reinsurance (18 hours), Terra Brasis Resseguros.

2014 – Course Fixed Income Markets Module 3 – Strategies (18 hours), ANBIMA.

2014 – Course Valuation (18 hours), ANBIMA.

2014 – Course Risk Management Module 1 (18 hours), ANBIMA.

2014 – Course Fixed Income Markets Module 2 – Pricing (15 hours), ANBIMA.

2014 – Course Fixed Income Markets Module 1 – Products (12 hours), ANBIMA.

2012 – Seminar Fiscal and Monetary Policies, University of Bern.

2012 – Seminar Monetary Economics, University of Basel.