

Marco Bianchetti

Curriculum Vitae et Studiorum - Profile

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Short biography



Marco Bianchetti, Head of Fair Value Policy, Financial & Market Risk Management, Intesa Sanpaolo, Milan, Italy

Marco joined the Financial and Market Risk Management area of Intesa Sanpaolo in 2008. His work covers pricing and risk management of financial instruments across all asset classes, with a focus on new products development, model validation, model risk management, interest rate modelling, funding and counterparty risk, fair and prudent valuation, applications of Quasi Monte Carlo in finance. He is in charge of the global Fair Value Policy of Intesa Sanpaolo group since Nov. 2015. Previously he worked for 8 years in the front office Financial Engineering area of Banca Caboto (now Banca IMI), developing pricing models and applications for interest rate and inflation trading desks.

He is adjunct professor of Interest Rate Models at University of Bologna since 2015, and a frequent speaker at international conferences and trainings in quantitative finance. He holds a M.Sc. in theoretical nuclear physics and a Ph.D. in theoretical condensed matter physics.