

Marco Bianchetti

Curriculum Vitae et Studiorum - Resumè

E-mail: [marco\(AT\)bianchetti.org](mailto:marco(AT)bianchetti.org)

Web: www.bianchetti.org

Mobile: +39.328.2216420

Fax: +39.02.700438817

Job experiences

- **Nov. 2015 – present: Head of Fair Value Policy, Intesa Sanpaolo, Financial and Market Risk Management:** responsible of the global fair valuation policies of Intesa Sanpaolo Group.
- **2015 – present: adjunct professor of Interest Rate Models, University of Bologna, School of Economy, Finance and Statistics:** see [website](#).
- **2012 – Oct. 2015: Head of Financial Modelling and Validation, Intesa Sanpaolo, Risk Management, Market Risk:** lead a transverse team of quantitative analysts and risk managers in charge of front office new products and pricing models validation, development of market and counterparty risk (CCR/CVA) framework (IBM/Algorithmics). Focus on interest rate modelling, XVAs, Quasi Monte Carlo, fair/prudent valuation.
- **Jan. 2008 – Dec. 2011: Senior Quantitative Analyst & Risk Manager, Intesa Sanpaolo, Risk Management, Market Risk, Derivatives Pricing:** pricing and risk management of portfolios of derivatives (interest rate, equity, inflation). Model validation and model risk assessment/monitoring, product innovation, fair value policy, fair value adjustments, Markit/Totem data analysis.
- **May 2002 – Dec. 2007: Quantitative Analyst, Banca Caboto, Financial Engineering:** developed pricing models and trading applications for interest rate & inflation trading desks.
- **Oct. 2000 – Apr. 2002: Quantitative Analyst, Banca Intesa, Risk Management - Financial Engineering area:** worked on models and trading applications for derivatives (plain vanilla, rendistato, bond coupon stripping, equity).
- **Jul. - Oct. 2000: Consultant, INFN – National Institute for Matter Physics, Genova:** scientific project management, technology transfer & outreach.
- **Oct. 1995 - Jul. 2000: Ph.D. Researcher, Physics Dept. University of Milan:** academic research in many-body nuclear and molecular physics.
- **Oct. 1995 - Jul. 2000: Teaching Assistant, University and Polytechnic of Milan:** teaching general physics I and II courses (2 MSc + 2 BSc courses, 300+ students).
- **Sept. 1995 – Sept. 1996: Consultant, SILAQ Italia S.r.l.:** quality and safety services.
- **1996 – 2006: ADI-Italian Ph.D. Association:** founder, 1st president, board of directors.

Skills

- **Project management:** Prudent Valuation (2013-2016): coordinator of AIFIRM working group. CSA-Discounting (2010-2011). Model Risk (2008-2010): working on the framework for model risk monitoring and fair value adjustment. Inflation (2002-2007): developed a proprietary model and trading system for inflation desk. Co-organizer and board member of 2 Master courses in Quantitative Finance. Coordination of ADI research projects for Ph.D. quality assessment.
- **Research and teaching:** authored/co-authored some research papers in quantitative finance and risk management, frequently invited speaker at international conferences and training courses (see [SSRN](#) and complete list attached). Co-tutor of 7 M.Sc. students in physics and finance.
- **Computing** (1992-2007): "from scratch" development of large codes. Various knowledge of C/C++ (beginner), VBA, Matlab, ELF. User of Murex, RiskWatch, Applix, MSVisualC++, MSOffice, SVN/CVS/SourceSafe, LaTeX, FrontPage, DreamWeaver and other Unix/Windows applications.

Education and training

- **Ph.D.** degree in physics, University of Milan, Jan. 2000. 3 years full fellowship.
- **M. Sc.** degree ("laurea") in physics, 110/110 *cum laude*, Univ. of Milan, Jul. 1995.
- Extensive training in quantitative finance and risk management (see complete list attached).

Other

- **Personal characteristics:** empathic and effective professional, able to take initiative and responsibility, to design, propose and lead projects, create consensus, deliver and report results.
- **Team working:** frequent interaction with senior management, traders, structurers, quants, IT, Financial/Product Control, Administration, Organisation, auditors and regulators.
- **Languages:** Italian: native. English: good read, written and spoken, TOEFL score 610 (1995)..
- **Military service:** Italian Army, logistics (Apr. 1994 – Apr. 1995).
- **No profit:** Italian Ph.D. Association (1996-2006), COOPI course international cooperation (2006)
- **Recommendations:** see [LinkedIn](#).

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Milan, Sep. 2017
Marco Bianchetti