

ANTONIO ORSOGNA

Curriculum Vitae

PROFESSIONAL EXPERIENCES

- gen 2022 - today **Head of Financial Risk Management** - Banca Mediolanum
- apr 2018 – dic 2021 *Head of Model development and Pricing - Risk Management* - Banca Mediolanum
- apr 2009 - mar 2018 *Quantitative Modelling - Risk Management* - Banca Mediolanum
- apr 2008 - mar 2009 *Financial risk analyst* - Banca Mediolanum

CORE ACTIVITIES

- Development of risk models for the banking group, asset management and insurance companies
- Stress testing for ICAAP, RAF and Recovery plan framework
- Fixed income and derivatives pricing, VaR, Expected shortfall, Portfolio analysis and stress testing
- IFRS9 credit model (PD, LGD) and Satellite models
- Liquidity risk, ALM and Internal interest transfer rates models
- Non-maturing accounts, prepayment, hedge accounting
- Big data analysis and machine learning techniques applied to risk management
- Insurance companies: Stress test calibration, Economic scenarios generation, PRIIP's MRM and Scenario calculation, EIOPA Risk Free Term Structure Adjustment, POG and Product testing

EDUCATION

- oct 2006 - mar 2009 **Master of Science in “Finance”**
Università Commerciale “L. Bocconi” - Milano
- sep 2003 - oct 2006 **Bachelor of Economics and Finance in “Institutions and Financial Markets Management”**
Università Commerciale “L. Bocconi” - Milano
- 1998 – 2003 **Secondary School Diploma** - Liceo Scientifico “A. Volta” - Foggia

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Antonio Orsogna