ANTONIO ORSOGNA

Head of Model development and Pricing

Risk Management - Banca Mediolanum

MAIN PROFESSIONAL ACTIVITIES

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