

WORK EXPERIENCE

- **Banking Supervision Analyst** Frankfurt am Main, Germany
European Central Bank (ECB) *Sept 2022 - Sep 2023*
 - **Supervision Analyst in DG-UDI - Universal and Diversified Institutions:**
 Member of a JST working on Internal Models supervision and Credit Risk.
 Supporting the drafting of IRB model changes decisions; Supporting the analysis of Credit risk profile of the Supervised entity;
 Member of the DG-UDI Task Force on Internal Models (TF).
 Revision of IRB draft decisions and SB proposals on the following topics: Material model change, Initial model approvals, Roll out plan, PPU application, EBA RtC plan, Return to SA/LSA. Supporting DG-UDI JSTs in drafting IRB decisions;
 Active member of the IRB Expert Group (from February 2022)
 Internal model investigation (IMI) (from April 2023 to July 2023): participation in an on-site IMI as a member of the Assessment Team. Scope of the investigation: PD Sovereign and Real estate Slotting approach.
- **Banking Supervision Trainee** Frankfurt am Main, Germany
European Central Bank (ECB) *Sept 2021 - Sep 2022*
 - **Trainee in DG-UDI - Universal and Diversified Institutions:**
 I worked in the IRB Models supervision team of a JST and in the DG-UDI Task Force on Internal Models (TF).
- **Risk-based Metrics Unit Trainee** Paris, France
European Banking Authority (EBA) *Mar 2020 - Aug 2020*
 - **Trainee in Prudential Regulation and Supervisory Policy (PRSP):**
 I worked in the IRB credit-risk team with particular emphasis on supervisory benchmarking. I evaluated and measured the variability of the calculation of RWAs, identifying the possible "outliers" banks through benchmarking analyses on internal models. I participated in the writing of regulatory texts (RTS, ITS) improving my knowledge of the regulatory framework on credit risk.

ACADEMIC EXPERIENCE

- **Professor** Rome
Sapienza University of Rome *Sep 2023 - today*
 - Professor of "Teoria e gestione del rischio finanziario" - 40 hours 6 CFU
- **Researcher** Rome
Department of Management - Sapienza University of Rome *Mar 2022 - today*
 - **Research Areas:** Banking Regulation, Supervision and enforcement actions, ESG e Sustainable Banking
 - **Supervisor:** Prof.Pina Murè
- **Research Fellow** Rome
CASMEF - Arcelli Center for Monetary and Financial Studies - LUISS Guido Carli *Mar 2022 - Sep 2022*
 - **Research Areas:** Banking Regulation, Supervision and enforcement actions, ESG e Sustainable Banking
 - **Supervisor:** Prof.Marco Spallone

EDUCATION

- **PhD in Banking and Finance** Rome
Sapienza University of Rome *Nov 2018 - Jan 2022*
 - **Research Areas:** Banking Regulation, Compliance and Internal Governance, Credit risk and NPLs, ESG e Sustainable Banking
 - **Supervisor:** Prof.ssa Pina Murè
 - **PhD Thesis:** *Supervisory sanctions and banks behaviour.*
 - **Final grade:** *Ottimo cum laude*

- **Teaching assistant:** Financial Intermediaries; Compliance and Internal Governance; Sustainable Finance and impact banking; Strategies, financial statement and performance of banks

- **Master's degree in Intermediari, Finanza Internazionale, Risk Management** Rome
Sapienza University of Rome *Oct 2016 - Jul 2018*
 - **Thesis in:** Risk Management
 - **Title:** La funzione compliance in banca: evoluzione regolamentare e impatti operativi
 - **Final grade:** 110/110
 - **Supervisor:** Prof.ssa Pasqualina Porretta
- **Bachelor's degree in Banche, Assicurazioni e Mercati Finanziari** Rome
Sapienza University of Rome *Oct 2013 - Oct 2016*
 - **Thesis in:** Economia e Tecnica dei Mercati Mobiliari
 - **Title :** Strategie di portafoglio: il caso DAX30
 - **Final grade :** 110/110 e lode
 - **Supervisor :** Prof. Fabiomassimo Mango

PUBLICATIONS

- Morea D., Mango F., Cardi M., Paccione C., Bittucci L.(2022). Circular economy impact analysis on stock performances: An empirical comparison with the Euro Stoxx 50 [®] ESG Index. *Sustainability*,14, 843.
- Sardanelli D., Bittucci L., Mirone F., Marzioni S., (2022) An integrative framework for supply chain rating: from financial-based to ESG-based rating models, *Total Quality Management Business Excellence*.
- Cafaro A., Serpieri G., Bittucci L., La Torre M., (2021). Rischi ESG: Una review semi-sistematica della letteratura per imprese, banche ed asset manager. *I quaderni di Minerva Bancaria*.
- Bittucci L., Marzioni S., (2021). Fit and proper: la norma tra prospettive e applicabilità. *IL RISPARMIO - ISSN:0035-5615*.
- Bittucci L., Marzioni S., Mure' P., Spallone M.,(2021). Securitisation of (bad) loans to Italian SMEs: The role of the public guarantee. *BANKS AND BANK SYSTEMS - ISSN:1816-7403*.
- Morea D., Bittucci L., Cafaro A., Mango F., Murè P., (2021). Can the Current State Support Mechanisms Help the Growth of Renewable Energies in Wind Markets?. *SUSTAINABILITY - ISSN:2071-1050*.
- Murè P., Spallone M., Mango F., Marzioni S., Bittucci L., (2020). ESG and reputation. The case of sanctioned italian banks. DOI:10.1002/csr.2047. pp.1-13. *CORPORATE SOCIAL-RESPONSIBILITY AND ENVIRONMENTAL MANAGEMENT - ISSN:1535-3966*.
- Marzioni S., Spallone M., Bittucci L., (2020). Le cartolarizzazioni sui prestiti alle PMI italiane. Tra sofferenze e politica monetaria espansiva. pp.1-26. *IL RISPARMIO - ISSN:0035-5615 vol. n.1/2*.
- Bittucci L., (2020). Sustainable banking. Un'analisi delle significant banks italiane. pp.147-184. *RIVISTA BANCARIA. MINERVA BANCARIA - ISSN:1594-7556 vol. Settembre - Dicembre, 5-6 (Sezione Giovani)*.

BOOKS AND CHAPTERS

- Murè P., Bittucci L., (2020). Dalla traditional compliance al Regtech. Soluzioni innovative per il sistema dei controlli interni. pp.1-208 - ISBN:9788823846715. *BIBLIOTECA DELL'ECONOMIA D'AZIENDA*
- Colagrosso G., Bittucci L. (2021). I diversi modelli di governance. In: *La compliance in banca: tra le soluzioni Regtech e l'integrazione dei fattori ESG*, EGEA. ISBN 978-88-238-4735-4.
- Bittucci L. (2021). L'organizzazione della funzione compliance in banca. In: *La compliance in banca: tra le soluzioni Regtech e l'integrazione dei fattori ESG*, EGEA. ISBN 978-88-238-4735-4.

- Bittucci L. (2021), Il perimetro normativo e le principali aree tematiche della funzione compliance . In: La compliance in banca: tra le soluzioni Regtech e l'integrazione dei fattori ESG, EGEA. ISBN 978-88-238-4735-4.
- Bittucci L. Murè P., (2021). Analisi metodologica della gestione del rischio di compliance e di reputazione. In: La compliance in banca: tra le soluzioni Regtech e l'integrazione dei fattori ESG, EGEA. ISBN 978-88-238-4735-4.
- Augello P., Bittucci L. (2021). Applicazioni pratiche della compliance business oriented. In: La compliance in banca: tra le soluzioni Regteche l'integrazione dei fattori ESG, EGEA. ISBN 978-88-238-4735-4.
- Murè P., Bittucci L. (2021). I controlli della vigilanza europea e le sanzioni amministrative: modelli a confronto. In: La compliance in banca: tra le soluzioni Regtech e l'integrazione dei fattori ESG, EGEA. ISBN 978-88-238-4735-4.
- Giorgio S., Bittucci L.(2021). La compliance nell'evoluzione normativa che ha segnato il passaggio dal bail-out al bail-in In: La compliance in banca: tra le soluzioni Regtech e l'integrazione dei fattori ESG, EGEA. ISBN 978-88-238-4735-4.

RESEARCH PROJECTS

- 2021. Member of the research team: ESG and banks stability: are banks ready to face climate-related risks and to avoid sanctions by supervisors? Supervisor: Prof.ssa Pina Murè. Sapienza University of Rome. Funds granted: 12.000 euro
- 2019. Responsible for the research project: Dalla traditional compliance alla regulatory technology: overview di mercato e soluzioni innovative. Funds granted: 1300 euro. Tutor: Prof.ssa Pina Mure

CONFERENCE

- 2022. 6th Edition Social Impact Investments International Conference. Presenter of: La Torre M., Bittucci L., Paccione C., Palma A., Measuring Sustainability in banking: the case of Italy.
- 2021. 5th Edition Social Impact Investments International Conference. Presenter: National Recovery and Resilience Plan (NRRP), energy transition and climate change: An alternative incentive mechanism for an efficient allocation of public resources. Donato Morea, Lucilla Bittucci, Arturo Cafaro, Fabiomassimo Mango, Stefano Marzioni and Pina Murè
- 2020. Adeimf Convegno Estivo - Intermediazione finanziaria, finanza d'impresa e Covid-19. Quali riflessioni per la ricerca, la didattica e la terza missione? - Presenter of: Securitization of (bad) loans to Italian SMEs: The role of the public guarantee
- 2018 - today. Member of the organizing committee of the Social Impact Investments International Conference.

AWARDS AND CERTIFICATES

- Since 2021 - Cultore della materia in Financial Intermediaries and Compliance and Internal Governance in Banks (SECS-P/11) at Department of Management, Sapienza University of Rome
- Best Student Award for the academic year 2018 - Associazione Alumni Sapienza
- Certificazione AIFIRM - Associazione Italiana Financial Industry Risk Managers in Risk Management and Derivatives

LANGUAGE

- English: Fluency
- Italian: Native Language

IT SKILLS

- Office: Word, Excel, Powerpoint
- R Studio, R, STATA, Latex, Bureau van Dijk, Thomson Reuters, Bloomberg