

## FABIO DE LUCA

Director :Risk Control Department

Unicredit Bank AG – Milan Branch

### CONTACT DETAILS

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### CAREER

11/2009 – Present

Employer: Università degli Studi di Milano Bicocca

Position: Adjunct Professor

- Lectures “Risk Management in VBA” for the “Financial Risk Theory” class of the Master Program in Economics and Finance, Statistics and Economic Sciences (Laurea Magistrale in Economia e Finanza, Laurea Magistrale in Scienze Statistiche ed Economiche).
- Some of my students did the thesis with me directly in the Bank on the following subjects:
  - I. Stresstest after the crisis (Definition and Scenarios Implementation)
  - II. IRC – Theory and application (we develop a tool to replicate for some bonds the same IRC present in UGRM)
  - III. Counterparty Credit Risk: Analysis and Measurement Methods: we develop a tool to calculate the main CCR figures (EE, PFE, CVA, DVA) with or without netting agreement using the same Methodologie used for UGRM (Unicredit Global Risk Monitor)

## 01/2007 - Present

Employer: UniCredit Bank AG, Milan Branch

Position: Director (Risk Control Department)

Member of TMR (Group Talent Development Program): international assignment – "Banking Simulation Game"

My team won the game and I was the team leader.

- eFX Project/ Programme Manager - Management for the implementation of a next generation algo-trading platform and operating model for the eFX area in a multi-country based project within UniCredit group
- Responsible for the production of Backtesting and Stresstesting figures at the branch level and investigating their movements and overdrafts
- Responsible to send to Bank of Italy the quarterly report for the Internal Model capital requirement (VaR usage, Hypo P&L)
- Responsible for Internal Model approval for Backtesting and Stresstesting (bridge solution between UBM and TraRisk and HST Simulation using FRE-UGRM)
- Develop with the IR Quants Team a tool (RADAR: Risk Aggregator Data Analysis Rates) to calculate the P&L and P&L from Greeks for the position present in MX FIRD (MUC-MIL) and Kondor Milan. This tool is used by the trading floor in Milan and in Munich.
- Develop together with Accounting/Ubis colleagues the reconciliation tool between FO cash balance and accounting cash balance.
- Project lead to introduce in Kondor Milan the same yield curve present in Kondor Global; in charge of planning and coordinating the testing of Risk and P&L figures and the Go Live date run book with relevant stakeholders: Front Office, Market Risk, Product Control and IT
- Project lead to introduce in Kondor Global the new projection and discount yield curve extracted directly from Murex FIRD; in charge of planning and coordinating the testing of Risk and P&L figures and the Go Live date run book with relevant stakeholders: Front Office, Market Risk, Product Control and IT
- Test Manager on UMDS (Unicredit Market Data System) project for IR and FX volatility: definition of test cases, cooperation with UBIS to create the interface between FRE (Full Revaluation Engine) and UMDS (I spent 4 months in Munich for this kind of project)
- Responsible for Risk department for the migration from Kondor Milan in Kondor Global; Validation of risk figures (VaR, Greeks, StressVar) and PL impact
- Responsible for the pricing transparency checks – Prospectus checks validation for Bonds and equity certificates - Checks on the Hedging cost and Mark up applied on the IR and FX derivatives from CTS department to the clients

12/2005 - 12/2006

Employer: Italian Stock Exchange

Position: Financial Analyst (Market Supervision Officer)

- Real-time trading surveillance on Italian derivatives, equity and fixed-income markets
- Development of trading platforms
- Pricing of bond and equity derivatives
- Management of Italian stock Exchange Index (Choose the basket of stocks, apply the k-factor in case of capital operation etc)

### **LANGUAGE SKILLS**

Italian: native

English: fluent

French: basic

### **IT SKILLS**

#### **Programming language/software Level**

Matlab:	Medium
VBA for Excel:	Advanced
SQL (Oracle,Sql Server, Sybase)	Advanced
MS Office	Advanced
C++	Medium
Reuters Eikon	Advanced
Bloomberg	Advanced
MUREX	Advanced
KONDOR	Advanced
ORC	Medium
VB NET	Basic
Java	Basic
MS Office	Advanced

## **EDUCATION**

**2005 - 2006**

University degli studi di Milano – Physic Department

Master of Quantitative Finance and Risk Management

Main subjects of study: Finance, Derivatives, Probability and Stochastic Calculus, Mathematical Models for Finance, Numerical Methods, Market Risks: Measurement and Management, Program Languages (C++ and Vba to develop the pricing library)

**10 /2005**

Italian Stock Exchange

Seminary in *Options and derivatives: pricing and hedging strategies* (Lecture: Sheldon Natenberg)

**1999 - 2004**

University degli studi di Milano Bicocca – Economics

MSc in Economics and Finance (110 cum Lode)

Main subjects of study: Finance, Mathematical Models for Finance, Statistics

**2004**

Université de Savoie – Economy Faculty

Erasmus program