



## CHIARA PECCHIOLI

JOB TITLE: Risk Manager  
 ORGANISATION: Intesa Sanpaolo SpA, Milan, Italy  
 MF: V Edition (2002-2003)

### EXPERIENCE

September 2005 - Present: *Risk Manager, Intesa Sanpaolo SpA*

Structured credit products:

- evaluation of CDS;
- cash and synthetic CDOs;
- Basket of CDS;
- estimation of credit risk adjustment for CDS;
- P&L of credit indexes and on fixed income products (evaluation of plain instruments, reverse floater, trigger, CMS).

September 2004 - September 2005: *Financial Consultant, Prometeia*

Market risk sector:

- functional analysis of client's portfolio and financial infrastructure;
- risk factors definition.

October 2003 - September 2004: *Market Supervisor, EuroTLX*

### EDUCATION

- 2002 - 2003: *Master in Finance, CORIPE Piemonte, University of Torino*
- 1995 - 2000: *Laurea in Economics, University of Firenze*