SIMONE PILOZZI

JOB TITLE: Risk Management Head
ORGANISATION: BankMed., Geneva, Switzerland
MF: II Edition (1999-2000)

EXPERIENCE

October 2009 - Present: *Market Risk Management Head*, BankMed

In charge for the development of the risk management department of the alternative funds. Main activities:

- definition of a general risk policy;
- reverse engineering, review and validation of the back testing library for the algorithmic trading funds;
- development of a risk control library;
- definition of reporting standards for the bank top management and the regulators.

July 2002 - October 2009: *Senior Quantitative Analyst and Developer,* Structured products Department, Abaxbank

- Quantitative analyst and developer of MonteCarlo simulations library for the exotic equity derivatives desk;
- quantitative analyst and developer of the credit derivatives pricing library for the interest rates and credit arbitrage desk;
- analyst and developer of the risk management and capital adequacy models under liquidity constraints;
- portfolio insurance;
- risk management for a fixed income arbitrage fund;
- portfolio optimization for funds of hedge funds selection;
- developer of a relative value model for corporate bonds;
- pricing of inflation hybrid securities.

July 2000 - July 2002: *Quantitative Analyst Research*, Nextra

- Quantitative Analyst: portfolio construction and optimization;
- C++ routines to estimate the optimal duration position of the fixed income flexible funds with a signal processing approach and the optimal curve positioning with a term structure modeling approach.

January 1998 - January 1999: *Risk Management Consultant, KpMG*

Analyst in the financial engineering service.

EDUCATION

- 1999 - 2000: *Master in Finance,* CORIPE Piemonte, University of Torino
- 1991 - 1995: *Laurea in Economics*, University of Torino