

FILIPPO RUSSO

JOB TITLE: Head of Quant Analysis & Marketing Innov.
ORGANISATION: BNP Paribas, Rome, Italy
MF: V Edition (2002-2003)



EXPERIENCE

July 2008 - Present: *Head of Quant Analysis & Marketing Innovation, Cardiff - Investment Solutions (BNP Paribas)*

2007 - June 2008: *Senior Professional, EurizonVita*

- Management of Funds for Guaranteed Unit-Linked Products (Multipremia, CPPI, Zero Coupon-Equity);
- profitability and assessment of Innovative Financial Strategies;
- coordination of Strategic Firm Projects (Progetto Mimosa; Progetti CariRomagna and Prossima).

July 2003 - October 2005: *Senior Quantitative Bond Analyst, Sanpaolo IMI Asset Management*

Strategy and Quantitative Products:

- implementation of a Black&Litterman model;
- development of Cointegration models for the term structure;
- forecasting of Government Bond yield models;
- MonteCarlo Simulations and Nelson-Siegel models for the term structure;
- support for the Asset Allocation of Fondi Bilanciati SanPaolo Soluzione.

August 2001 - September 2002: *Junior Analyst, CC&G (Borsa Italiana Group)*

- Clearing & Operations Department: supervision of daily/intraday credit risk;
- development of a credit risk model and of a pricing algorithm for the Future Stock Market.

April 2001 - August 2001: *Junior Analyst, Research Department, UBM*

Fixed Income Origination, Sales and Research Area. Developed a project on "The Central Counterparty Role Development in the Euro-Zone".

EDUCATION

- 2002 - 2003: *Master in Finance, CORIPE Piemonte, University of Torino*
- 2001: *Laurea in Economics, University of Roma "La Sapienza"*