Sandro Ambrosanio's Curriculum Vitae — January 2015

PERSONAL DATA

Place / Date of Birth / Nationality	Napoli, Italy / September 8, 1965 / Italian
Family Status:	Engaged, 2 children
Office Address:	Cassa Depositi e Prestiti SpA – Area Finanza e Raccolta; Via Goito 4, I-00185 Roma, Italy
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EDUCATION AND HONOURS

1995 **Ph.D. in Theoretical Physics**, University of Rome "La Sapienza", Italy.

1991 ***Laurea*, full marks 110/110 *summa cum laude*, Physics**, Univ. of Rome "La Sapienza", Italy.

Military Service in the Italian Air Force.

1983 **High School Degree, full marks 60/60, Science**, Liceo Scientifico "Nomentano", Rome, Italy.

PROFESSIONAL EXPERIENCE IN FINANCE

Aug 2011 – Present **Cassa Depositi e Prestiti S.p.A., Roma, Italy**
Head of Finance and Funding

- Directly reporting to the CFO, manager of a team of 40 people, organized in 5 Sectors, in charge for treasury, short and medium-long term funding (both retail and institutional channels), strategic and operational asset-liability management, structuring and pricing of all products and deals, commercial assistance and monitoring of Poste Italiane network for investment products distribution activities, special business development projects. Also (ad interim) Head of Debt Capital Markets (2011-2013). Also (ad interim) Head of Funding Marketing (2013-Present). Also member of CDP Credit Committee (2011-2013).

July 2012 – Present **SIMEST SpA**
Board of Directors, member

Jan 2011 – Aug 2011 **Cassa Depositi e Prestiti S.p.A., Roma, Italy**
Head of Directorate General Technical Office

- Manager of a team of 5 people, in charge for strategic asset-liability management, business compliance, development and structuring of new business lines and products, business guide lines for infrastructural and technological special projects.
Directly reporting to the General Manager.

Jun 2006 – Dec 2010 **Cassa Depositi e Prestiti S.p.A., Roma, Italy**
Head of Finance Front-Office

- The Sector's mission was enlarged to include management of money market risk and, in general, any front-office task in the Finance Dept.
Manager of a team of 9 people.
Starting from 2009, SA and his team are involved in various projects for the general set-up and the structuring of additional, new CDP activities (PMI financing and support to the Italian economy through the banking system, corporate and project financing by using Risparmio Postale funding, etc.

Mar 2005 - May 2006 **Cassa Depositi e Prestiti S.p.A., Roma, Italy**
Head of Markets and Structuring

- Responsible for one of the 4 Sectors in the Finance Dept., reporting to the CFO.
In charge for structuring "Risparmio Postale" products, distributed by Poste Italiane S.p.A,

creating structures to finance Italian Local Authorities, determining financial conditions to offer for all products, managing and hedging interest rate and equity market risk, including the structural property portfolio (Partecipazioni).
Manager of a 4-people team.

Jul 2002 – Mar 2005 **Capitalia S.p.A. Roma, Italy**
Head of Structured Products
Additional tasks and responsibilities:
- After merging, the Structured Products team activities were upgraded at the level of the Holding Company. Many different products created, structured and managed by the team were distributed through the 5 commercial networks controlled by Capitalia (Banca Roma, Banco Sicilia, Bipop-Carire, BancaFineco, FinecoCity). Products were built in collaboration with various Consumer Banking companies related to the Group (FinecoGroup, Fineco Asset Management, FinecoVita, etc.)

Jan – Jun 2002 **Banca di Roma S.p.A., Roma, Italy**
Head of Quantitative Finance & Product Structuring
Additional tasks and responsibilities:
- Direction of a 8-people team, composed by quantitative financial analysts and financial operators in charge of new financial products creation / engineering / modeling / pricing, by interacting with institutional counterparties (finance and insurance companies) and the commercial network of the Bank.
- The team was assigned a trading area with a dynamic P&L.
- The team mainly creates structured bonds for Retail and Private customers of the Bank, as well as Life Insurance Index- & Unit-Linked products, sold to insurance companies within or outside the group.

Jan – Dec 2001 **Banca di Roma S.p.A., Gruppo Bancaroma, Roma, Italy**
Head of Quantitative Finance, Research & Strategy
Tasks and responsibilities:
- Recruitment and direction of a new group of quantitative financial analysts, in charge for new financial products engineering / pricing / hedging, and interactions between finance and technology.
- New trading ideas, financial research projects and strategy.
- Coordination of financial research and analysis resources in Gruppo Bancaroma, redactional work, creation / diffusion of research documents through BancaRoma Intranet.
- Creation of a new transversal group in Finance Dept., in charge for designing and realising the Banca di Roma financial portal on the Web.

PROFESSIONAL EXPERIENCE AS A RESEARCHER IN PHYSICS

1999-2000 **European Lab for Nuclear and Particle Physics (CERN), Genève, Switzerland.**
Research Fellow, Theoretical Physics Division

1998 **Deutsches Elektronen-Synchrotron (DESY), Hamburg, Germany.**
Research Fellow, Theory Group

June 1997 **Fermi National Accelerator Lab (FNAL), Batavia, IL, USA.**
Visiting Researcher, Theoretical Physics Department

1995-1997 **University of Michigan (Physics Department), Ann Arbor, MI, USA.**
Associate Researcher, High Energy Particle Physics Theory Group

1995-1997 **Istituto Nazionale Fisica Nucleare (INFN), Roma, Italy.**
Post-Doctoral Fellow

1991-1995 **University “La Sapienza'' (Physics Dept.) & INFN, Sezione Roma, Italy.**
Assistant Researcher

RESEARCH ACTIVITY IN PHYSICS, RESPONSIBILITIES, PUBLICATIONS

- ❑ 10-year experience as a phenomenologist in high-energy, particle and collider physics. Phenomenology is the link between formal theory and experiments and deals both with advanced mathematical and statistical tools to build models and analyse large amounts of data.
  Generic tasks and responsibilities:
  - ➢ finding an explanation to experimental data and phenomena within existing models or conceiving suitable new models to fit the evidence;
  - ➢ predicting new phenomena or forecasting events, based on theoretically well-motivated models, through detailed, numerical simulations;
  - ➢ proposing new searches and analyses to experimental groups.
- ❑ Collaborating with many European and American researchers, **proposed several experiments** performed by many groups working at world's most important particle accelerator facilities: LEP (CERN); Tevatron (Fermilab); HERA (DESY); SLAC (Stanford).
- ❑ Co-author of about 30 scientific publications in all major international physics reviews, collecting over **2300 citations**. 4 works quoted as “famous” by SPIRES (world-wide recognised authority in the field), two of which were cited in “Science" and “The Economist'”:

- S. Ambrosanio, G. L. Kane, G. D. Kribs, S. P. Martin and S. Mrenna:
  1. “Supersymmetric Analysis and Predictions Based on the CDF $e^+e^-\gamma\gamma$ miss(E_T) event”, *Phys. Rev. Lett.* **76** (1996) 3498;
  2. “Search for Supersymmetry with a Light Gravitino at Fermilab TeVatron and CERN LEP Colliders”, *Phys. Rev. D* **54** (1996) 5395.

❑ **Relator in about 20 international conferences**.
For a complete list of publications and contributions to conferences: `http://www.ambrosanio.it/CV`.
❑ **Referee for many major international reviews in physics**:
Physical Review Letters, Physical Review, Nuclear Physics, Physics Letters, Eur. Physics J.
❑ **Responsible for coordinating a research group** within the
“Workshop: Physics at TeV Colliders”, Les Houches, France, 1999-2000.

ACTIVITY AND INTERESTS IN QUANTITATIVE FINANCE & FINANCIAL ENGINEERING

Options/derivatives/structured products pricing/hedging; partial-derivatives equations and Black-Scholes Model (generalisations and extensions); Bionomial /Trinomial Models; path dependency, multi-asset and exotic options; volatility surfaces; interest-rate modeling; CIR and HJM Models; portfolio management/optimisation and Capital Asset Pricing Model; risk management and VaR, credit risk and credit derivatives; numerical methods (finite-difference and Monte-Carlo simulations).

ADDITIONAL EDUCATION IN FINANCE & MANAGEMENT, CONFERENCES (SELECTED ITEMS, 2000-2004 ONLY)

“West Meets East”, St. Petersburg, Russia, organized by IXIS-CIB (Nov 2004); **“Structured Products”**, Roma, Italy, organized by Stoxx Ltd.(as a lecturer, Sep 2004); **“Credit Derivatives Seminar”**, Venice, Italy, organized by Barclays Capital (Jun 2004); **“CDO Conference 2003”**, London, U.K., organized by Credit Suisse First Boston (Apr 2003), **“Italian Fixed Income Conference 2002”**, Portofino, Italy, organized by JP Morgan (Sep 2002); **“Bachelier Finance Society 2nd World Congress”**, Crete, Greece (Jun 2002); **“Human Resources Evaluation, Management and Development”,** course held by Watson Wyatt Isso at Training Center Banca di Roma, Rome (Apr 2002); **“Team Building”**, course by Galgano Group at BdR Training Center, Rome (Dec 2001); **“Financial Risk Management”** and **“From E-Business to E-Finance”**, courses held by SDA Bocconi at Training Center Banca di Roma, Rome (Nov 2001); **“MATLAB Applications for Finance & Econometrics”**, course held by Teoresi S.p.A. at Training Center Banca di Roma, Rome (Nov 2001); **“Financial Instruments & Markets”**, course held by SDA Bocconi at Training Center Banca di Roma, Rome (Jul 2001); **“Asset and Risk Management”** and **“Financial Engineering”**, courses held by Luiss Management Post-Experience, Luiss University, Rome (Apr/May 2001); **“Exchange-Rate and Interest-Rate Risk Products & Management”**, course held at Training Center Banca di Roma, Rome (Mar 2001); “**The Mathematical Theory of Interest Rate Models**”, course held at King’s College, Financial Mathematics Department, London, U.K. (Feb 2001); **“New Horizons & Advances In Risk Management, Measurement, Modeling & Capital Allocation”**, ICBI Risk Management 2000 Conference, Genève, CH (Dec 2000)

TEACHING

October 2005 — Was offered a **permanent position** (*"cattedra"*) as **Full Professor of Physics** at a public **High School in Lazio**. Offer declined.

September 2000 — Entitled (*"abilitazione"*) to teach **Physics** as a **Professor in Italian High Schools**, after a competitive national examination (*"concorso a cattedre"*).

PROFESSIONAL MEMBERSHIPS

Associazione Italiana Analisti Finanziari (AIAF), member, 2002-2004; **Bachelier Finance Society**, member, 2002-2004; **Institute of Physics (IOP) - Physics & Finance Professional Group**, member, 2002-Present; **Associazione Italiana Operatori Mercati dei Capitali (ASSIOM)**, member, 2001-2004, **Global Association of Risk Professionals (GARP)**, member, 2002-2004.

ADDITIONAL INFORMATION, AWARDS, PRIZES

- Ph.D. Thesis in Theoretical Physics: published, available at Rome’s & Florence’s National Libraries
- Biography included in 19th edition (2002) of “Marquis Who’s Who in the World”
- Biography included in 6th edition (2002) of “Marquis Who’s Who in Science and Engineering”

INFORMATION TECHNOLOGY, COMPUTER SKILLS

Operating Systems: Unix, Linux, VAX-VMS (system manager level); MS-Windows 98/NT/00/XP/7.

Programming: `Fortran`, `C`, object-oriented programming in `Java` and `C++, MATLAB 6.1.`

Various Applications: Software for symbolic calculus (`Mathematica`, `Form`); data analysis and databases management (`Excel, Access, SQL, PAW`); word processing, presentations (`Word`, `PowerPoint`, `LaTeX`).

Networks / Internet: World-Wide-Web page building using `FrontPage`, `HTML`, `Java, JavaScript, ASP`; vast experience with net services and programs/clients for e-mail, newsgroups, web browsing.

Financial, Front-Office & Risk Management Applications: Reuters 3000 Xtra, Bloomberg Professional, DataStream Advance 3.5, GateMate, FinancialCad 7.1, Price Wizard, `MATLAB Financial, Optimization, Statistical Toolboxes;` Sungard Panorama; Murex

LANGUAGES

Italian: Mother tongue.

English: R/W/S/L: Fluent. Courses at British Institute, Rome and University of Michigan; 2-year everyday practice (Ann Arbor, MI, USA, 1996-97).

French: R/W/L: Excellent; S: Very Good. 8-year study (High School); course at CERN; 2-year everyday practice (Genève, Switzerland, 1999-2000).

German: Basic level. Course at Univ. of Michigan; 1-year practice (Hamburg, Germany, 1998).

CULTURAL ACTIVITY, SPORTS, HOBBIES

Sailing (Yachting Club CERN, member, 2000; Altura - Scuola di Vela e di Mare, member, 2004-2006; Sailing and motor yachting license, without limits); **Volleyball** (Volleyball Club CERN, member, 1999-2000); **Scuba Diving** (PADI, Open Water Diver Certificate, The Zanzibar Dive Center - One Ocean, 2002); **Downhill Skiing** (3-Golden-Star Certificate, Scuola Italiana Sci Val Fiorentina, 1988); **Cross-Country Skiing**; **Mountain Biking** (RuotaLibera-FIAB, member, 2003-present; NaturAmici-FIAB, member, 2009-Present); **Motorbike Touring**; **Photography**; **Chess** (Chess Club Roma, member, 1985-1988); **Bridge** (Bridge Club DESY, member, 1998; Circolo Bridge Roma, member, 2001); **Comic Books**

SOCIAL & HUMANITARIAN ACTIVITY, COMMUNITY INVOLVEMENT

Azione Aiuto / Action Aid (member, 2002-2004); **Italia Solidale** (member, 2002-2005 and 2008-Present); **Associazione Amici di DaGama Home** (member, 2008-Present)

REFERENCES (1995-2005)

- **Dott. Fabio Gallia**, Former Co-General Manager, Head of Finance Dept. at Capitalia, tel. +39-335-6976636
- **Prof. Alberto Giovannini**, Former Deputy General Manager, Head of Banca di Roma Finance Dept., tel.: +39-335-7198317, e-mail: alberto.giovannini@alum.mit.edu
- **Prof. Guido Altarelli**, CERN–Theory Division, Genève, CH & "Roma Tre" Univ., Rome, Italy, tel.: +41-22-767.4145, email: guido.altarelli@cern.ch
- **Prof. Peter M. Zerwas**, DESY – Theory Group, Hamburg, Germany, tel.: +49-40-8998.2416, e-mail: zerwas@desy.de
- **Prof. Gordon L. Kane**, University of Michigan Dept. of Physics, Ann Arbor, U.S.A., tel.: +1-734-764.4451, e-mail: gkane@umich.edu
- **Prof. Ann E. Nelson**, University of Washington Dept. of Physics, Seattle, U.S.A., tel.: +1-206-543.2027, e-mail: anelson@phys.washington.edu