FABIO DE LUCA

Director: Group Treasury CEE

Unicredit SPA

CONTACT DETAILS

Name: Fabio de Luca
E-mail: fabio_deluca@yahoo.it
Date of birth: 16/12/1980
Nationality: Italian

CAREER

08/2020 – Present

Employer: UniCredit SPA
Position: Director – Group Treasury CEE

- Treasury Manager – Management and coordination for the following activities in the CEE Countries perimeter:

I. Short term funding & interest rate management (STF & IRM): Supervision of operative liquidity management, short term funding and interest rate management;

II. Medium long term interest rate management (MLT IRM): Supervision for medium and long term interest rate management of the banking book, management of the liquidity portfolio of the Bank;

III. Investment Portfolios Supervision

05/2018 – 07/2020

Employer: UniCredit SPA
Position: Director (GTB Business Development Department)

- PSD 2 Project/ Program Manager - Management for the innovative open banking solution in a multi-country based project within UniCredit group
- Due diligence on fintech companies for Unicredit Group

- PSD 2 Project/ Program Manager

10/2018 – Present

Employer: Università degli Studi dei Torino
Position: Adjunct Professor

- Lectures “Quantitative Risk Management” for the “Financial Risk Theory” class of the Master Program in Quantitative Finance and Insurance.

12/2017 – 12/2019

Employer: Università degli Studi del Piemonte Orientale
Position: Adjunct Professor

- Lectures “Excel, VBA and Access Automation for Finance, HR and Management” class of the Master Program in Management and Finance (Laurea Magistrale in Management e Finanza).

11/2009 – 12/2018

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 – Unicredit Global Risk Monitor)

  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 – 05/2018

Employer: UniCredit Bank AG, Milan Branch
Position: Director (Risk Control Department)

- 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 ((I spent 3 months in London for this kind of project)

- 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 form 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 client

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
Phyton	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
Tableau	Advanced

EDUCATION

2005 - 2006
Università 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
Università 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
Universitè de Savoie – Economy Faculty
Erasmus program