

EDUCATION

- **2016** Hedge Accounting training at Murex, Paris
- **2015** Murex Limit Controller (MLC) training at Accenture, Milan
- **2015** International Project Management Association (IPMA) international certification level D
- **2014-2015** Post graduate executive program in Project management, Politecnico di Milano
- **2003-2009** BA and Master in Physics 110 cum laude, University of Pisa

SKILLS

Financial software :

- Murex (v2.11 to v3.1.37)
- Several proprietary and own built software at MPS bank
- Bloomberg, Reuters

Financial products and Murex skills :

- Depo/Loans, Equity derivatives (all kind of options, futures, return swap, varswap, warrants, forward), Commodity derivatives (swap, options), Bonds (callable, CLNs, long futures), FX (spot, forwards, NDFs, Options), Credit derivatives (CDS, CDX, Risky RTS, Credit index options, CDO), IR derivatives (swaps, currency swaps, CMS, FRA, swaptions, cap and floor, inflation swaps, short futures, callable swap), Repos, Exotic payoffs.
- CVA dashboard, CVA module, CVA/DVA accounting, CVA computation.
- Closing price and closing MV module.
- MReport, Datamart configuration and design, stored procedure, Dynamic tables (CS, PL, DT, MV, Hedge, Accounting, Audit...), Risk matrices, Stress tests;
- Realtime Bridging Service (RTBS), Market data repository service (MDRS), Marked data contribution service (MDCS), Marked data set configuration, market rate sheet;
- Accounting module, Hedge accounting module;
- Simulation views, P&LVar, simulation settings, simulation with stored data, activity feeders and realtime link, FO user customizations, hedge rules, pricing template configuration;
- Template and generator configuration for IRD, EQD, CDR,CURR. Static data management.
- BO/MO processes: fixing procedure, netting, validation and trade lifecycle, settlement lifecycle, settlement instructions, OSP template configuration, OSP queues, smart queues;
- Trade events, corporate actions.
- Post trade workflow: interfaces, import static data, trades, hedges, acc entries, settlement instructions, events on trades and hedges. Mirror trades;
- GOM, EOD configuration, global settings, P&L management, yield curve settings, credit curves, curve assignments;
- Pre-trade sequence: compliance and sanity checks, completion rules, pricing rules.
- Extensions: lookup tables and User defined tables.

Project :

- Experience of all stages of the implementation project life cycle including scoping, configuration design, configuration build, user acceptance testing, parallel run, and go-live, and support.
- Agile methodology: Scrum/ Mx Press /Negotiation, customer follow-up, trainings
- Experienced in documenting functional specification for interfaces and client specific enhancements.

Technical:

- Microsoft Project, Access, SQL, Excel

- C/C++, XML, XSL, Mathlab, Mathematica, Origin, Gnuplot, R, Javascript,
- Sybase and Oracle SQL, Unix, Solaris, Linux

LANGUAGE

- English, Italian, French fluent

PROFESSIONAL EXPERIENCE

Jan 2020 Present **Freelance at Caisse Depots et Consignation Paris** **Senior Accounting Business analyst**

- Stream leader agile for a Murex3 implementation project at Caisse Depots et Consignation, with focus on FO and hedge accounting.

Nov 2016 Jan 2020 **Murex SA PARIS** **Senior Accounting Business analyst**

- Stream leader agile and SME(scoping to go-live)for Murex3 implementation projects(migration and green fields), with focus on P&L, **accounting and hedge accounting topics, for EMEA clients.**
- EMEA global reviewer of Product Control client business requirements.

During the last 3 years at Murex I carried over:

One extension/migration project where I acted as Stream leader finance (with 2 resources to manage):

- Design and implementation of a full accounting solution including: COA and over 1000 accounting rules definition, reporting, build of a complete subledger (with trial balances, custom dynamical aggregation, maintenance, asset/liabilities netting, etc) in the datamart. Full product coverage (FXcash, MM, FXO, IRD, EQY, Credit, XVA) including structured bonds; I designed and implemented a new way to account for XVAs that has now become a de-facto standard in Murex (part of it has been hard-coded).
- Design and implementation of the micro hedge accounting solution: hedge life-cycle processes, effectiveness, hedge definitions with hypothetical derivatives and modelled hedged items, hedge accounting rules, reporting and interfaces to downstreams (i.e computation of the hedged amortized cost);
- GOM configurations and grace period management

One green field project where I acted as Stream leader finance (with 2 resources to manage):

- Design, implementation, testing and deploying of a full accounting solution including: COA and over 700 accounting rules definition for banking and trading books , reporting, definition of interfaces to downstream processes;
- PL reporting (Accrual and Trading) and reconciliation tools, PLVAR, RBPL
- GOM configurations and grace period management.

I've also contributed to other projects as Finance expert, assured finance support to our clients portfolio. I've recently been promoted to CBR (Client Business Requirements) global reviewer for the P&L control domain: any new requirement coming from an EMEA client pass through me before reaching the product department. I then work closely with the product managers to assess each requirement, make it clear, define its business value and priority.

FEBUARY 2014 – OCT 2016 ACCENTURE, Murex Consultant

03/2016-current

Murex Paris

Mediobanca group,: MXg2000 to MX3.1 migration and greenfield project

- I joined the project from the very beginning. I am in charge for the accounting design and build, coordinating two people. I work in an agile (scrum) framework and I am involved through the whole process: from solution design to user story creation and negotiation/validation with the client, from workload assignement, acceptance criteria definition, to sprint design, show-sessions preparation and presentation, drop configuration, creation of the test cases.
- I have been involved in the hedge accounting module implementation and configuration for the client, not as a stream leader (like in the accounting case) but as a team member. I took the lead recently, replacing the former leader who is off for some months.
- I developed a deep understanding of the accounting and hedge accounting module, strengthening my skills and learning how to work at Murex.
- I proposed and got approved some new solutions to replace the native Murex subledger to overcome most of the murex current limitations on the accounting side. I got this new "project in the project" done by the end of august, receiving appreciation and praise from Murex and from the client.
- The accounting and hedge accounting part of the whole project is a greenfield implementation while the FO part is a migration.

09/2015-03/2016

Monte dei Paschi di Siena, Italy

MX3.1 support and new projects

- Experience across FX Cash, Money Markets, Fixed Income, Equities, MBS/ABS, FX Derivatives, Interest Rates Derivatives, Inflation, Equity Derivatives, Credit Derivatives.
- Detailed experience with Murex Data Model and SQL.
- Very deep experience with Datamart and accounting module.
- Delivering and assisting in Murex upgrades and implementation projects, configuration, supporting & liaising with traders, troubleshooting, design and analysis, and adding other asset classes onto Murex. Transferring business requirements into specifications.
- I supported FO/MO/BO users and I managed three improvement projects:
- Stress test for EBA: requirements collection, design of the solution (datamart and var reports based, using MDCS and MDRS scripts to stress some ad-hoc market data set), documentation of the functional specs, build of the solution and coordination of people (both from risk department and technical staff). 2 months, 3 people in site.
- Automatic fixing through RTBS and fixing PS: RTBS licensing and configuration through Reuters connector. Services definition, Javascript, external data, pre and post processing, RIC subscription, import scripts. 2 months, 2 people in site, 1 person remotely.
- CVA automatic import: I managed a new process of importing CVA/DVA value into deal's P&L. It involved Unix scripting, xml/xsl (workflow for event importing), reporting, accounting rules and interfaces with other external system. 1 month. 1 person.
- Furthermore I implemented the ISDA new specs on the CDS rollover by configuring CDS generators, market rate sheet, markit data import.

02/2015-09/2015

Monte dei Paschi di Siena, Italy

Mxg2000 to MX3.1 migration project and post go-live

- I started being involved in the project before the actual date, helping the client to design the accounting and hedge accounting migration process, defining the scope and formalizing the reconciliation procedure.
- Then I have been involved in the FO reconciliation activity. I have run reconciliation reports, analyzed P&L and sens mismatches, presented results to the migration steering committee.
- I then finalized the datamart solution design, built lot of datamart reports, created the scripts and designed the EOD cycle.
- I was involved in the accounting and hedge accounting migration, I analyzed the reconciliation reports, made configurations and created
- Static data migration (Settlement Instructions, Chinese Walls, Counterparts, Legal Entities, Generators, Credit and Interest Rate curves, Calendars, Portfolios, Volatility curves, etc)
- I joined the go-live weekend where I made manual configs and reconciled P&L and sens.
- I coordinated, designed and run user acceptance tests, version upgrade and regression analysis.

02/2014-02/2015

Monte dei Paschi di Siena, Italy

Front, Middle and Back Office Murex Support MX 2.11

- Support trade desks: simulation view configuration, curve calibration, ad hoc reports, flex library troubleshooting, pricing reversal engineering, instruments configuration, dividends..on all asset classes. Cross asset implementation, FX, Credit, Equity, Funds, IR products. Set up yield curves, volatility curves, generators, and other static data
- Support MO users: trade lifecycle, trade event troubleshooting and lifecycle, payment query, internal tools for data reconciliation
- Support BO users: accounting rules creation, reporting, reconciliation between accounting and management, accounting interfaces.
- Support risk department: liquidity reports, sensitivity reports and risk matrices, MLC and counterparty exposure limits, CVA import and P&L adjustment, reports for VAR.
- New development: interface workflow for trades (external sources), settlement instruction, static data import and alignment with the bank master registry, mirroring workflow, interface for events.
- Pre-Trade Analytics, Desk or book level stress testing. RTBS configuration (Bloomberg feed), Javascript, Unix scripting, EOD scripts configuration.
- MxML exchange, XSL transformations, trade repository, pre-trade rules, post trade work flows, datamart and dynamic tables.

Prior to Murex

April 2012 – March 2014

Noivion srl / start-up - P.zza della Manifattura 1, 38068 Rovereto (TN) (Italy)
Customer follow up; R&D and engineering activities

December 2010 – March 2012

Prototyping Engineer
Siena Solar Nanotech (2SN) S.p.A. - P.zza dell'Abbadia 4, 53100 Siena (Italy)

February 2010 – December 2010

Light4tech srl - Via Pisana 308 - Scandicci, 50018 Firenze (Italy)
Project Engineer

01 July 2009 – 31 January 2010

IDS S.p.A - Via livornese 1019, 56122 Pisa (Italy)
Software Engineer C++