

CURRICULUM VITAE

PERSONAL DETAILS

Name and surname Federico Aluigi
Date and place of birth 31 Jan 1983 - Genova (Italy)
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WORKING EXPERIENCE

01 Apr 2015 – Current
position

Head of Contract Pricing

Modeling & Pricing, Middle Office & Risk Management of Enel Trade S.p.A

Managing and leading a global team of 6 employees located in Rome and Madrid

- Commodity derivatives and structured products pricing for all Global Front Office desks
- Long-term asset valuation and related hedging strategy definition
- Credit value adjustment calculation of OTC commodity transactions
- Weather risk modeling
- Development and maintenance of the commodity pricing IT system

01 Aug 2013 – 31 Mar 2015

Financial Risk Analyst

Financial Risk Management, Group Risk Management of Enel S.p.A

- Market Risk (mainly FX and IR): Value@Risk, Profit&Loss@Risk
- Credit Curves calibrations (Hazard rate and Structural Credit models) for Expected Losses and CVA/DVA calculation
- EMIR risk governance and threshold monitoring process definition
- CVA-DVA valuation under IFRS 13
- Development of stochastic FX, IR and Credit models

01 Dec 2009 – 31 Jul 2013

Financial Analyst

Financial Analysis, Administration, Finance and Control of Enel S.p.A

- Financial derivatives valuation
- IAS 39 hedge accounting
- CVA-DVA valuation under IFRS 13
- FX and IR monitoring and forecasting
- Debt fundamentals analysis

01 Oct 2010 - Current
position

Adjunct Lecturer

University of Roma Tre, Italia

- 20 hours teaching lectures on Advanced Portfolio Theory and Derivative valuation: financial derivatives risk mitigation (interest rate swap, cross currency swap, basis swap and swaption) and advanced portfolio theory (Capital Asset Pricing Model and Arbitrage Pricing Theory)

EDUCATION	
Date	01 Jan 2010 - 25 Jun 2013
University	University of Roma Tre
Title of qualification awarded	PhD in Statistical Methods for Economics and Business Awarded with scholarship PhD thesis titled: "Numerical Methods and Stochastic Calculus for Derivatives Valuation: a Structural Model for Credit Risk"
Date	01 Oct 2007 - 08 Oct 2009
University	University of Roma Tre
Title of qualification awarded	MSc in Quantitative finance Mark: 110/110 cum Laude (average exams mark: 30/30) Master thesis in "Time Series Analysis" Title: "Multi-factor Models and Arbitrage Pricing Theory"
PUBLICATIONS	<ul style="list-style-type: none">- "A Chapman-Kolmogorov lattice method for pricing exotic derivatives" Published in Applied Mathematics and Computation (Elsevier) In this paper is introduced a fast and accurate derivatives pricing method with an intuitive lattice representation.- "Recovering survival probabilities from equity option prices and credit default swap spreads" Working Paper This paper introduces a new credit risk structural model that is consistent with both the equity option and the credit default swap markets.- "Multi-asset derivatives pricing using the Chapman-Kolmogorov lattice method" Working Paper The Chapman-Kolmogorov lattice method is extended to the multidimensional case.
IT SKILLS	<ul style="list-style-type: none">- Excellent command of Matlab, Bloomberg, Reuters, Gretl, MS Office- Good command of Murex Mx.3, Minitab, R- Basic command of SQL/DB2, SAS, Python
LANGUAGES	
Mother Tongue(s)	Italian
Other Languages	English: full professional proficiency (C1 CEFR level) Spanish: basic knowledge
INTEREST AND HOBBIES	Tennis, cooking, sailing