Andrea Montinaro – Consultant

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Consultant

Professional Background

Andrea is a Senior Consultant in the Risk Management Service Line and has 5 years of experience within Banking – Counterparty Credit Risk, Market Risk Management - and Corporate Treasury processes. He specializes in pricing and risk management and integration of risk metrics in business processes.

Expertise

Functional

- Risk adjusted performance indicators
- Pricing models
- Business and operating model design

Industry

- Risk Management
- Regulatory Capital
- Banking
- Treasury model

Highlighted Experience

- Internal Market & Counterparty Risks Projects regarding different risk factor models as Interest Rates Risk, Spreads, Curves and Volatility Surfaces, Exchange Forex Risk
- SA CCR Standard approach for Counterparty Credit Risk
- Analyzing regulatory rules (e.g. CRR, CRD, BCBS) to define calculation logic requirements and the population of required data attributes
- Define xVA functional analysis and business requirement for a vendor solution to better manage measures and interfaces
- Primary point of contact for pricing issue regarding vanilla and exotic deals (IR, FX, CCS)
- Manage, review and co-ordinate the workflow within the Market Risk department during a front office platform for Inflation products in order to allow non regression activities and improvement of risk measure
- Hedge accounting measures for Fair Value ad Cash flow hedge for both banks and corporate interest and forex risk management.
- Define target operating model within the Treasury Department of one of most important Bank in Italy.
- Define cash pooling structure and enhancements for corporate