



Niccolò Cottini completed a PhD in Experimental Particle Physics and joined UniCredit SpA in 2009, in the risk modelling area.

After contributing to the design and implementation of internal models for Value at Risk, Incremental Risk Charge and Comprehensive Risk Measure in the Trading Book, he was appointed responsible for Balance Sheet Risk Methodologies team in 2015.

Since then, Niccolò has been in charge for the methodologies behind Fair and Prudent Valuation measurement, plus the scenario analyses meant to quantify the behavioral risks in the Banking Book.

In 2016, Niccolò has been appointed responsible for Financial Risk Methodologies team, in charge of developing methodologies for the measurement of Trading risks and Balance Sheet risks.

In 2017, Niccolò has been appointed responsible for Financial Risk Models unit, in charge of defining and running the architectures related to financial risk models and reference market data.