

MICHELE PACIELLO



PERSONAL INFORMATION

Name: Michele	Mobile : (+39) 349 3773040
Surname: Paciello	Email : michele.paciello@gmail.com
Nationality: Italian	Driving licenses: A, B
Gender: Male	Place of Birth: Potenza

WORK EXPERIENCE

August 2015 – Present

Intesa Sanpaolo – Treasury Head Office - Milan, Italy

Portfolio Manager

Managing High Quality Liquid Assets (HQLA) banking book of Intesa Sanpaolo Treasury Head Office
Focus on bonds issued by Supranational, Agencies, Municipalities, Corporate IG and Financials.

Use of swaps, futures and futures options to hedge rate risk.

Use of CDS and Indexes to hedge Credit risk

Optimization of post trade transaction and monitoring of regulatory adherence.

January 2011 – August 2015

Banca Leonardo – Milan, Italy

Trader

Proprietary trading and institutional customers' flow trading

Main tasks: Positioning on plain vanilla, illiquid and structured bonds (primary and secondary market)

Other tasks: Dealing FX spot and options (vanilla and exotics)

Credit Derivatives (Indexes, CDS)

Interest rates futures and options (Bund, Bobl, Schatz, Btp)

Back up on treasury activities: LCR monitoring, money market dealer, portfolio funding via

Repo\Buy-Sell back OTC or via MTS; Banking activities funding via unsecured Depo (e-MID)

Fx swaps and cross currency swaps, standard or NDF (mainly BRL).

June 2010 – January 2011

Credit Agricole – CIB (Corporate and Investment Banking) – Milan, Italy

Global market division – Cash and Derivatives

March 2008 – June 2010

Abaxbank – Investment bank of CREDEM Group – Milan, Italy

Fixed Income Trader

Market making\Proprietary trading activity on several bonds mainly denominated in Euro and US Dollars. Bonds traded: agencies (KFW), supranational (EIB,WB), government guaranteed bonds, and selected corporate bonds

- Italian Stock exchange's Electronic Bond and Government Securities market (**MOT**) dealer
Market making activity supported by the use of several venues (**Bloomberg, MarketAxess, TLX, Hi-Mtf, ExtraMot**). Specialist activity on bonds listed on Italian Stock exchange's multilateral dealing system (ExtraMot) and on TLX. Abaxbank's Bloomberg **TOMS** trading system administrator
- **Treasury activity\Repo trader**
- Active contributions to Abaxbank Fixed Income research products such as: Abax FI Daily and Abax Weekly section "Government Guaranteed Bonds".

March 2007 – March 2008

UniCredit Group - Milan, Italy

Credit Analyst in Risk Analysis and Rating assignment - Countries & Financial Institutions - Global Financial Services - Corporate Division

Performing quantitative and qualitative analyses about Financial Institutions with global diffusion. To

write reports (in english) resuming Institution's overall characteristics, in order to assign ratings according to Basel II - IRB Advanced approach. Performing macroeconomic analysis in order to

assign a rating to the countries in which the Financial Institutions, having business relations with

UniCredit Group, operate. Publishing of articles about recent facts and countries analysis, in

UniNews, UniCredit Group's weekly journal.

January – April 2006

United Nations Economic Commission for Europe (UNECE) – Sustainable Energy Division – Geneva, Switzerland

Update <http://www.ee-21.net/> and <http://www.unece.org/ie/> websites;

Contributed to the Publications "ECE-CIS-99-043 Energy Efficiency Investment Project Development for Climate Change Mitigation"; and publication "Sustainable Development: the UN role and the UNECE approach in Europe". Support to the preparatory work for the EE21 Steering Committee

meeting and Ad Hoc Group of Experts (Geneva, 29-31 May 2006). Participation to several official meetings.

1995 - 2001

Shop assistant in the family commercial shop\ Waiter

EDUCATION

October 2004 – March 16, 2007

"Università Commerciale Luigi Bocconi", Milan

2-years graduate degree (M.Sc. equ.) in "Economics and Social Sciences" (L.S. - D.E.S)

Thesis in econometrics applied to demography : "The North-South cross-over in Italian fertility: an analysis of regional and provincial data" in English

Supervisor. **Francesco Billari** (I.M.Q. – Institute of Quantitative Methods – Director of graduate degree in "Economics and Social Sciences")

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September 2001 -
September 10, 2004 **“Università Commerciale Luigi Bocconi”, Milan**
Undergraduate degree in “Economics and Social Sciences” (D.E.S.)
Thesis : “Bounded rationality economic models” in Italian
Supervisor: **Aldo Montesano** (I.E.P. – Director of Economic Policy Institute)

June - August 2003 **Institute des Hautes Etudes Commerciales (Université du 7 Novembre)”, Tunis**
Summer program “Bocconi Campus Abroad”

1996-2001 **High school Diploma in Commercial school for programmers**

LANGUAGE SKILLS

English (level C2) Fluent
-International Certification “**English for business 3rd level**”- London Chamber of Commerce – Mark:
Pass with distinction - 25/07/2005
-“**Pre intermediate course of English**” Darwin College - Canterbury (UK) - summer 1999

French (level B2 business) Good knowledge
- International Certification “ **Diplôme de Français des Affaires, 1er degré (DFA1)**” –
Chambre de commerce et d’industrie de Paris – Mark: Reussi Bien – 8/06/2006

Spanish (level C1) Good knowledge

German (level A1) Beginner

COMPUTER SKILLS

Office, Excel Very good knowledge
- **ECDL** (European Computer Driving Licence)
- Attended **Excel Advanced** course (September 2004)

Bloomberg, Toms, Murex 3,
Kondor+, Mts., MarketAxess,
Tradeweb, Barx, FX and
Futures, eMID, Fastrack Good Knowledge

Stata, Matlab, Eviews, Ms
Frontpage, Html, Visual Basic Good knowledge

OTHER ACTIVITIES/ PUBLICATIONS

March 2008 - Present Member of Italian association of capital market operators (**ASSIOM FOREX**)
Lecturer at SDA Bocconi – ASSIOM “Executive program in treasury & capital markets”
Lecturer in several courses organized by ASSIOM FOREX:
-The dynamic managing of an HQLA portfolios – with Marco Ferraro
-Fixed income advanced front office
-Liquidity risk management

Publications in ASSIOM magazine “**Lettera ASSIOM**”:

- The drivers of Euro denominated bond issuance of Non-European Corporate – with Mauro Zaniboni and Diana Janostakova
- “Minibond”: Features and prospects about a new asset class – Newsletter May 2014
- The “Boom” of Guaranteed Bonds: a new Asset Class – Num. 25 February 2009-09-08
- Sovereign Risk: a comparison among government, supras, and government guaranteed issues. Analysis of issuer risk profile and investment opportunities – Num 26 June 2009.
Publication in “**Borsa Italiana newsletter**” – “A cavallo del differenziale” – May 2009

December 2007 – February Publications in **UniNews**, UniCredit Group’s weekly journal:
- **Ciad: Searching for hope** February 25, 2008
- **Kenya, between horror and hope** February 11, 2008
- **Nigeria: Oil, corruption and poverty** January 28, 2008
- **Algeria’s transition** January 14, 2008

September - April 2001 Webmaster of “Students art day 2001 - Potenza” website

HOBBIES

Photography, reading, informatics, cultural trips, Sports: swimming running

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