

Fabrizio Tallei

Telephone: +39 0285409378
+39 3351355949 (mobile)

E-mail fabrizio.tallei@intesasanpaolo.com

Nationality Italian
Date of birth 9th November 1969

WORK EXPERIENCE

- Since Sep 2020 **Intesa Sanpaolo SpA, Milano, Treasury and Group Finance**
Head of Euro Money Market
Responsible for interest rate and liquidity risks of Euro denominated ISP Group short-term assets and liabilities (about 90% of global short-term balance sheet).
Coordinating a team in charge of managing financial risks through interbank activity (cash and short-term OTC derivatives) and coordinating Treasury Units based in foreign branches, with a special focus on the CD/CP programmes.
The Euro MM desk builds the daily short-term funding curve and takes care of FTP distribution to Business Units. In addition, the team oversees the daily Euribor contribution and the MMSR data sent to the Central Bank, which are used for ESTR daily calculation.
- 2007-Sep 2020 **Intesa Sanpaolo SpA, Milano, Treasury and Group Finance**
Head of FX and International Money Market
Responsible for short-term funding of the banking book denominated in foreign currencies and in charge of Group Treasury FX trading activity. Coordinating most of the Group's international short-term issuance programmes.
Leading a team in charge of managing liquidity risk, FX risk and interest rate risk of the Bank and most of the domestic subsidiaries.
Supporting FX and money market activity of ISP foreign subsidiaries.
- 2001-2007 **Banca Intesa SpA, Milano, Finance and Treasury**
Head of Foreign Currencies STIRT
Managing a team in charge of trading and market-making of money market products, FX and interest rate OTC derivatives.
- 1997-2001 **Banca Commerciale Italiana SpA, Milano, Treasury**
Senior Trader and Market-Maker of OTC interest rate derivatives
(OIS, FRA, IRS), denominated in EUR and ITL
- 1995-1997 **Banca Commerciale Italiana SpA, Domestic Retail Network**
- 1995 **Citibank NA, Milano, Corporate Finance Division**

OTHER EXPERIENCES

- Since 2017 **CLS Bank Board Director – Member of Product Development Committee and Audit & Finance Committee**, appointed as Shareholder Director of the global FMU established to mitigate FX settlement risks
- 2012-2018 **EBF/ABI Delegate to the STEP (European Short-Term Paper Label) Market Committee**, promoting the harmonization of market standards and practices in the short-term paper market throughout European countries
- 2014-2018 **Member of the ASSIOM-FOREX Money Market WG, actively involved in the Media Task Force** (participation to Linea Mercati and other Class CNBC's TV programs)
- 2005-2013 **Member of the Eonia Swap Index Steering Committee**, overseeing the development of first "free-risk" benchmark rate in the European OTC derivatives market
- 2003-2009 **Secretary/Member of the Euribor/ACI Derivatives Working Group**
- 1999-2012 **Lecturer in several domestic ACI training courses** on "Advanced Derivatives" and "Treasury Products";

EDUCATION

- 2010 **INSEAD, Paris, France**
InterAlpha Executive Banking Programme
- 1988-1993 **Università Commerciale Luigi Bocconi, Milano, Italy**
Degree in Business Administration
- 1992 **University of Michigan Business School, Ann Arbor, USA**
Exchange Student MBA Programme

OTHER DETAILS

- Languages** Italian (mother tongue), English (fluent), French (fair working knowledge)