ADRIAN FERNANDO ROSSIGNOLO

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QUALIFICATIONS

- Asset allocation, portfolio management and investment analysis
- Quantification and management of market risk exposures
- Analysis of credit risk exposures and rating reports
- Application of regulatory directives in tightly controlled environments
- Thorough knowledge and experience in design and management of life insurance coverage
- Skills in strategic planning, negotiation, people management and decision making (more than 20 years as department manager)
- Strong quantitative formation; postgraduate and graduate studies focused on investments, econometrics and actuarial techniques; very fluent English and native Spanish
- High versatility and effective written and oral communication
- Adaptability to extremely changing conditions in emerging markets

EXPERIENCE

Provincia Seguros de Vida S.A. May 2012 - present
Portfolio Manager

- Asset allocation: sovereign and sub-sovereign bonds and bills, corporate bonds, mutual funds, banks, etc.
- Quantitative and qualitative analysis of investment opportunities and strategies
- Application of regulatory directives
- Liaison with trading partners and representatives
- Direct report to Board

Provincia Segutos de Vida S.A. December 1997 - present
Actuarial Manager

- Integral design and implementation of life insurance coverage
- Development and application of life insurance underwriting policies
- Negotiation and execution of reinsurance contracts and policies
- Responsible for claims management and compensations
- Application of regulatory directives
- Budgeting, projections and preparation of business plans
- Direct report to Board

Provincia Seguros de Vida S.A. May 2015 - present
Risk Management Officer

- Identification, quantification and management of market risk exposures

- Design and computation of operational, credit, liquidity and market risk ratios and indicators
- Direct report to Board

Provincia ART S.A. February 1997 – November 1997
Actuarial and Reinsurance Department
- Responsible for actuarial and reinsurance operations
- Direct report to line manager

EDUCATION

PhD Finance (2014) – University of Leicester, United Kingdom
- Field of specialisation: Finance
- Thesis title: *Basel Accords and the effect on regulatory capital. The case for Extreme Value Theory in Emerging and Frontier Stock Markets*

MSc Finance (2003) – University of Leicester, United Kingdom
- *D*egree obtained with Distinction (A)
- Field of specialisation: Finance
- Thesis title: *Managing exposure to market risk: the Value-at-Risk approach*

Actuary (1998) – University of Buenos Aires, Argentina
- Magna Cum Laude

SKILLS

Software
- Microsoft Office (Word, Excel, PowerPoint), E-Views, Xtremes, Refinitiv Eikon

Languages
- English (Proficient), Spanish (native)

ACADEMIC MEMBERSHIPS

- ACACIA (2020-present), Member, Academy of Administrative Sciences, Mexico
- IFABS (2005-present), Member, International Finance and Banking Society, United Kingdom
- LIBF (2005-present), Fellow, London Institute of Banking and Finance, United Kingdom

HONOURS AND AWARDS

- Best research paper 2019
  American Academy of Financial Management
  IX FIMEF International Financial Research Conference, Merida, Mexico
- Best research paper and presentation 2017
  American Academy of Financial Management
  X Forum of Financial Engineering and Risk Management, Mexico City, Mexico
- Best academic contribution 2017
  International Finance Conference

XVII International Finance Conference, Santiago de Chile, Chile

- Best research paper distinction — 2014
  American Academy of Financial Management
  VII Forum of Financial Engineering and Risk Management, Mexico City, Mexico
- Best research paper — 2011
  American Academy of Financial Management
  XI International Finance Conference, Lima, Peru
- MSc in Finance distinction [A] — 2003
  University of Leicester, United Kingdom
- Magna Cum Laude — 1999
  University of Buenos Aires, Argentina
- Academic Merit Diploma — 1999
  University of Buenos Aires, Argentina

RESEARCH AND TEACHING ACTIVITY

University of Leicester – United Kingdom – School of Business

- Research Collaborator — 2014 – present

University of Buenos Aires – Argentina - Faculty of Economic Sciences

- Actuarial Foundations of Financing and Investments — 2003 – 2013

University of San Andres – Argentina - Department of Management — 2008 - 2012

- Affiliated researcher

PUBLICATIONS

- Rossignolo, A. F., (2020), Basel 3.5 vs Basel III. A radical overhaul of the Capital Requirements Pillar: The case of commodity exposures, *International Journal of Business*, *Accounting and Finance*, Vol. 11, No. 1, pp. 1-34.
- Rossignolo, A. F., (2019), Basel IV. A gloomy future for Expected Shortfall risk models. Evidence from the Mexican stock market, *The Mexican Journal of Economics and Finance*, Vol. 4, issue PNEA, pp. 559-582.
- Rossignolo, A. F. and Alvarez, V. A., (2018), Normas de Basilea: cálculo de capitales mínimos en mercados emergentes: un análisis comparativo, (in Spanish), Editorial Académica Española, Riga, Latvia. ISBN 9786202124539.
- Rossignolo, A. F., (2017), Empirical Approximation of the ES-VaR: Evidence from Emerging and Frontier stock markets during turmoil, *Estocástica: Finanzas y Riesgo*, Vol. 7, No. 2, pp 123-175.
- Rossignolo, A. F. and Alvarez, V., (2015), Has the Basel Committee got it right? Evidence from commodity positions in turmoil, *The Mexican Journal of Economics and Finance*, Volume 10, Number 1, ISSN: 1665-5346.
- Rossignolo, A. F., and Alvarez, V., (2014), Análisis comparativo de técnicas IMA para determinar capitales mínimos regulados por Basilea ante crisis en mercados emergentes (in Spanish), *Odeon*, Number 8, pp. 7-67.
- Rossignolo, A. F., Fethi, M. D., and Shaban, M., (2013), Market crises and Basel Capital Requirements. Could Basel III have been different? Evidence from Portugal, Ireland, Greece and Spain (PIGS), *Journal of Banking and Finance*, Volume 37, Issue 5, pp. 1323-1339.

- Rossignolo, A. F., Fethi, M. D., and Shaban, M., (2012), Extreme Value Theory performance in the event of major financial crises, *International Journal of Business, Accounting and Finance*, Volume 4, Number 2, pp. 94-134.
- Rossignolo, A. F., Fethi, M. D and Shaban, M., (2012), Value-at-Risk Models and Basel Capital Charges, *Journal of Financial Stability*, Volume 8, Issue 4, pp. 303-319.
- Rossignolo, A. F., and Alvarez, V., (2010), Teoría de Valores Extremos (EVT) y grandes crisis financieras. Mercados Emergentes vs. Mercados Desarrollados, (in Spanish), Working Paper No. 62, University of San Andres, Victoria, Argentina.
- Rossignolo, A. F., Estudio comparativo de tres modelos de pronósticos de volatilidad accionaria, (2005), (in Spanish), University of Buenos Aires, Faculty of Economic Sciences, Buenos Aires, Argentina. ISBN 10: 950-29-0972-0 and ISBN 13: 978-950-29-0972-1.

REFEREE ACTIVITY

- Universidad Autónoma Metropolitana UNAM, Mexico 2020
- Estocástica – UNAM, Mexico 2019
- Contaduría y Administración - UNAM, Mexico 2017
- International Journal of Business, Accounting and Finance 2016
- Journal of Financial Stability – Officially recognised Reviewer 2015
- Universidad EAFIT, Colombia 2014
- Emerging Markets Finance and Trade Journal 2013 - 2014
- North American Journal of Economics and Finance 2013
- Journal of Economic Studies 2012
- Business and Economic Journal 2012
- Latin American Council of Schools of Management 2012

PRESENTATIONS

- X Actuarial Convention, UNAM, Mexico City, Mexico 2020
- Postgraduate Symposium on Economics, IPN, Mexico City, Mexico 2020
- X FIMEF International Conference on Financial Research, Mexico City, Mexico 2020
- IX FIMEF International Conference on Financial Researh, Merida, Mexico 2019
- 2019 IFABS Europe Conference, Angers, France 2019
- XXIII International Congress of Research in Management Sciences, San Luis Potosi, Mexico 2019
- 2018 IFABS LatAm Chile Conference, Santiago de Chile, Chile 2018
- XI Forum of Financial Engineering and Risk Management, Mexico City, Mexico 2018
- 2018 IFABS Europe Conference, Porto, Portugal 2018
- X Forum of Financial Engineering and Risk Management, Mexico City, Mexico 2017
- XVII International Finance Conference, Santiago de Chile, Chile 2017
- 2017 IFABS Europe Conference, Oxford, United Kingdom (Session Chair) 2017

- XVI International Finance Conference, Viña del Mar, Chile 2016
- IX Forum of Financial Engineering and Risk Management, Toluca, Mexico 2016
- 2016 IFABS Europe Conference, Barcelona, Spain 2016
- VIII Forum of Financial Engineering and Risk Management, Mexico City, Mexico 2015
- 2015 IFABS Asia Conference, Hangzhou, China (Session Chair) 2015
- VII Forum of Financial Engineering and Risk Management, Mexico City, Mexico 2014
- 2014 IFABS Europe Conference, Lisbon, Portugal 2014
- XIV Latin American Actuarial Convention, Buenos Aires, Argentina 2013
- XLVIII CLADEA Annual Convention, Río de Janeiro, Brazil 2013
- 2013 IFABS Europe Conference, Nottingham, United Kingdom 2013
- 2013 International Symposium on Research in Finance, Medellin, Colombia 2013
- XLVII CLADEA Annual Convention, Lima, Peru 2012
- XII International Finance Conference, Medellin, Colombia 2012
- 2012 IFABS Europe Conference, Valencia, Spain 2012
- Workshop on Financial Research, Leicester, United Kingdom 2011
- XII Latin American Actuarial Convention, Buenos Aires, Argentina 2011
- 2010 IFABS Europe Conference, Xania, Greece 2010
- VII Latin American Actuarial Convention, Buenos Aires, Argentina 2006
- IV Latin American Actuarial Convention, Buenos Aires, Argentina 2003
- I Latin American Actuarial Convention, Buenos Aires, Argentina 2000

REFERENCES

Schroders Asset Management
Head of Distribution - Argentina
- Pablo Wilenski Mobile: + 54 9 11 5466 1349

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