

**Dr. SANDRO FUSCO**

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## **EXPERIENCE:**

### **THOMSON REUTERS – New York, NY**

#### **Vice President, Global Head of IM Risk, (2010 – Present)**

- Responsible for the launch of Advanced Portfolio and Risk Analytics offerings on Eikon Platform.
- Role spans strategy, execution, and resource management. Total Project Budget: \$5M.
- Owner of product(s) definition, vision, roadmap, and revenue targets.
- Managing team of Product Managers, Financial Engineers, Visual Designers and Project Managers

#### **Vice President, Product Management, Risk Management (2007 – 2010)**

- Product Manager of Thomson Reuters TopOffice, a real-time cross-asset solution for consolidated risk, P&L, and interactive risk reporting across portfolios, trading operations, and geographies.
- Owner of product roadmap, and revenue targets.
- Responsible for 3rd party alliances, and gathering of business requirements from existing client base (Tier 1 Banks, Prop Desks, multi-strategy Hedge Funds), and global sales channels.

#### **Director, Product Management, Research and Asset Management, (2002 – 2007)**

- Product Manager of Reuters Knowledge Portfolio (RKP), a web-based Portfolio Management System for wealth managers and institutional portfolio managers.
- Launched BarraOne Retail (for wealth managers) and BarraOne Portfolio Manager (for institutional portfolio managers): Contract signed in May 2003, Product launched in September 2003.
- Met regularly with existing clients, prospects, and sales channels for gathering portfolio analytics and risk requirements. Developed comprehensive understanding of clients' business needs.

#### **Senior Financial Engineer – Sailfish Systems Ltd. (1998 – 2002)**

- Designed several modules for Kondor Value at Risk (KVaR), Reuters' Enterprise Risk Management product: Monte Carlo Simulation, Historical VaR, Back Testing, Stress Testing, "What-if" scenario, etc.
- Managed development of new pricing libraries. Acquired extensive knowledge of Derivatives and Cross-Asset (Debt and Equity) markets.
- Planned and successfully delivered workshops and product demos for 60+ clients, and sales channels.

### **COLUMBIA UNIVERSITY – New York, NY**

#### **Adjunct Professor – School of Continuing Education (1997 – Present)**

- Expert in Math Education for graduate students with different mathematical background.
- Responsible for course curricula, and supervision of course Teaching Assistants.
- Consistently received excellent student evaluations. Average class size: 30+ students.

## **EDUCATION:**

#### **Columbia University, New York, NY**

- Master of Arts, Mathematics of Finance, GPA: 3.87/4.0, May 1998

#### **York University, Toronto, Canada**

- Ph.D., Mathematics, GPA: 8.5/9, May 1997, Doctoral Dissertation in Category Theory
- Master of Arts, Mathematics, GPA: 8.3/9, November 1991

#### **University of L'Aquila, L'Aquila, Italy**

- Laurea Degree, Mathematics, 110/110 cum Laude, March 1990

## **MEMBERSHIPS:**

- **Toastmasters International** – non-profit educational organization that teaches public speaking and leadership skills.
  - 2011-12 Area Governor – Overseeing international program requirements for five local clubs. Initiated and chartered two new Toastmasters clubs.
  - 2010-11 VP of Education – Led educational program for 30+ members, planned biweekly meetings and oriented new members. Club received highest distinction (President's Club)
- **Professional Risk Managers' International Association (PRMIA)**
- **Global Association of Risk Professionals (GARP).**