Curriculum Vitae

Marcin Dec

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EDUCATION

2017-2021* Warsaw School of Economics, Collegium of Economic Analysis, PhD student

2016-2018 **University of Oxford**, Mathematical Institute, Master of Science: Mathematical Finance. Dissertation: "*The multi-curve Heath-Jarrow-Morton framework in xVA calculations*".

1992-1997 **University of Gdansk**, Master of Economics, Specialisation: Foreign Trade, Master's thesis title: "*Prospects for the Development of Financial Derivative Instruments in Selected Central European Countries*".

1995-1996 **Dublin Institute of Technology,** One-year study grant (TEMPUS programme). Selection of subjects covered: International Economics, Financial Management and Policy, Accounting.

- Licensed Investment Advisor (*Doradca inwestycyjny* nr 180) 2000
- Certified International Investment Analyst (**CIIA**®) 2004
- Professional Risk Manager (**PRM**®) 2006
- Certificate in Investments (Derivatives) **SII** 2007
- **Harvard Leadership Academy** 2006
- Certificate in Quantitative Finance (**CQF**) (with distinction) 2012
- Certificate of Proficiency in English 2018

CAREER

November 2017-today: consulting and teaching in **Advanced Trainings,** doctoral practice at SGH: teaching mathematics and microeconomics (first year students)

April 2010 - May 2017: **Getin Noble Bank's Group**, including:

- January 2014 - May 2017: **Getin Noble Bank S.A.**, Management Board Member; responsible for Treasury, ALM, SME lending, Real Estate Developers' lending

- April 2010 - December 2013: **Getin Noble Bank S.A.**, Managing Director of Treasury Area (Treasury Department, Treasury Sales Bureau, Strategic Clients Department)

February 2010 - February 2016: **Krajowy Fundusz Kapitałowy S.A.** Chairman and Vice-Chairman of Investment Committee. Co-investing in VC/PE portfolios from UE and Poland's State funds.

June 2009 - November 2009: **Kredobank, Lviv,** Ukraine (PKOBP Group); Management Board Member responsible for Risk Departments.

August 2004 – February 2009: **Rabobank's Group**, including:

- January 2007 – December 2008: **Rabobank International London**; Director CEE Interest Rate Derivatives; responsible for managing interest rate derivatives, asset portfolios and funding in 4 currencies: PLN, HUF, CZK, RUB;

- August 2004 – December 2006: **Bank BGŻ** (Rabobank's subsidiary); Treasury Department Director; responsible for running the whole Department (55 people) organised in the following teams: Sales, Regional Specialists, Trading, Business Development, Liquidity and ALM. Member of ALCO.

June 1999 – July 2004: **Bank Millennium's Group** (Portuguese BCP's subsidiary)

- July 2001 – July 2004: **Bank Millennium**; Deputy Treasurer responsible for three teams: Foreign Exchange, Fixed income, Money Market. Main achievements: the rebuilding of FX team and profitable FX business, Bank's position rank change from Top10 to Top3 on Fixed Income and IRD markets in Poland, floating bonds portfolio's restructuring including valuation model implementation, 3 titles of Primary Dealer, CeTO S.A. – electronic market awards for the most active bank.

- June 1999 – June 2001: **Pension Fund {ego}** (Bank Millennium's Group). Head of Fixed Income co-responsible for running Bonds Portfolio. Key achievements: 2-year total return ranking 5th out of 21 pension funds, participant of Investment Committees.

October 1997– May 1999: **Bank Współpracy Europejskiej S.A.**: Fixed Income Dealer responsible for managing T-Bond, T-Bills and interest rate derivatives portfolios.

August 1996 – September 1997: **Bank Gdanski**; Fixed Income Dealer.

Lecturer and coach – training on interest rate derivatives, ALM, structured products, FX options, Brady Bonds, bank's liquidity risk and others (approx. 500 people trained during my career)

PUBLICATIONS

The author of some articles on bonds valuation, yield curve fitting, derivatives market development and modelling. Recent articles:

- **Markovian and multi-curve friendly parametrisation of a HJM model used in valuation adjustment of interest rate derivatives,** Bank i Kredyt 50(2), 2019, pp 107-148,
  http://bankikredyt.nbp.pl/content/2019/02/BIK_02_2019_01.pdf
- **Stochastic Experiments in Stabilisation of Money Market Benchmarks**, Safe Bank 4(73) 2018, pp 42-61
  https://www.bfg.pl/wp-content/uploads/bb4.73.4.1.pdf

OTHER

Programming in: Python (Pandas, SciPy, NumPy) – approximately 2 years, some 5-30 hours/week (intermediate level), MATLAB – approximately 2 years, some 10-20 hours a month, mainly during math studies in UK and doctoral electives at SGH.