**ROBERT A. BIOLSI**

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**Professional Experience**

**7/95 -- 9/14: Sr. Director/Vice President of Research, CME Group (New York Mercantile Exchange)**

Initiated and coordinated development of Derivative Products and Risk Management for a major commodities Exchange. Also responsible for the quantitative underpinnings of the Clearinghouse Value-At-Risk and Portfolio Optimization systems. In addition, developed new energy and metals option products as well as new equity futures products for electronic trading. This includes new product development for options, including “Crack Spread”, Average Price, and “Calendar Spread” options. Also responsible for research and development of new financial futures products, such as real estate, credit, and single stock futures.

**9/89 – Present: Adjunct Professor, Economics and Finance, University of Connecticut and NYU-Polytechnic University.**

Taught wide variety of courses in Economics and Finance.

**9/90 -- 8/95: Assistant Professor of Finance, University of Connecticut (Stamford).**

Taught wide variety of graduate courses in Finance.

**9/88 -- 8/90: Assistant Professor of Economics & Finance, Manhattan College.**

Taught wide variety of courses in Economics and Finance.

**2/88 -- 10/88: Research Analyst, Corporate Analytics Department, Shearson-Lehman Bros.**

Performed computer modeling and simulation for Corporate Research functions.

**11/85 -- 2/88: Research Analyst, American Stock Exchange.**

Performed statistical research and computer modeling in support of various Exchange departments. Studies included research support for Market Research, Surveillance, and Trading Floor Analysis Departments.

**1/85 -- 12/85: Instructor of Economics & Finance, St. John’s University.**

Taught a wide variety of courses in Economics and Finance.

**10/81 -- 1/85: Financial Research Analyst, Pensions Department, Metropolitan Life Insurance Company.**

Duties involved modeling/simulation with regard to impact of interest rates on Company’s Bond Portfolio. Models included Bond Immunization, Bond Dedication, Asset Allocation, Mortgage Security Prepayments.

**10/77 -- 10/81: Economic Research Analyst, Pensions Department, Metropolitan Life Insurance Company.**

Statistical analysis of financial and economic data for the company’s marketing and investment functions.

**Computer Skills:** Microsoft Office, Visual Basic

**Academic Background:**

**9/82 -- 5/89: Ph.D., The Graduate Center of the City University of New York**

Areas of specialization included Financial Economics and Econometrics. Dissertation entitled “The Efficiency of Forward Rates as Forecasts of Future Interest Rates”.

**9/77 -- 5/79: M.B.A., Finance, St. John’s University, Jamaica, New York.**

**9/73 – 5/77: B.A., Cum Laude, Economics, St. John’s University, Jamaica, New York.**

**Publications:**

“Spot, Options, and Futures Oil Markets”, The Oil Markets, ed. Siamcak Shojai, Praeger Publishing, 1995.

**Conference Presentations:**

“Price Limits and Market Volatility: A Case Study from the Oil Markets”, Eastern Finance Association, April 1991.

“Price Volatility and Margin Levels”, Financial Management Association, October 1992.

“Inflation and the Stock Market”, Midwest Finance Association, March 2000.

“Energy and Commodities as Portfolio Diversifiers: The Evidence”, Financial Management Association, October 2010.