

Enrico Dallavecchia

Enrico Dallavecchia was from June 2006 to August 2008 Fannie Mae's EVP and chief risk officer (CRO), reporting to the president and CEO and the board of directors. As CRO, Dallavecchia had overall responsibility for credit, market, counterparty, and operational risk oversight for all business units within Fannie Mae. Specifically, he was responsible for measuring, reporting, and monitoring Fannie Mae's risk profile and for formulating risk policies.

Prior to joining Fannie Mae, Dallavecchia was with JPMorgan Chase for 19 years. He was the head of Market Risk Management for the Chief Investment Office and Retail Financial Services and his responsibilities included oversight of the firm's global investment portfolios and structural FX exposures. He also was responsible for managing market risk for retail, mortgage, and small-business banking, as well as auto and student-loan financing. Previously, he was responsible for managing the market risk of the company's global treasury and proprietary positioning divisions on a worldwide basis, and co-headed the Market Risk Technology group.

From 1997 to 1999, Dallavecchia was based in London where he was a managing director, responsible for the market risk of fixed-income and emerging market activities and treasury in Europe and Asia . His banking career began in 1987 when he joined Manufacturers Hanover/Chemical Bank, in Milan where he worked on developing derivatives markets in Europe.