



Antonio Mele

Antonio Mele holds a Senior Chair at the Swiss Finance Institute and is a Professor of Finance at the University of Lugano, after a decade spent as a tenured faculty at the London School of Economics. He is also a Research Fellow for the Financial Economics program at the Centre for Economic Policy Research (CEPR) in London. He holds a PhD in Economics from the University of Paris. His work spans a variety of fields in financial economics, pertaining to capital market volatility, interest rates and credit markets, macro-finance, capital markets and business cycles, and information in securities markets, and has appeared in journals such as the *Journal of Financial Economics*, the *Review of Economic Studies*, the *Review of Financial Studies*, and the *Journal of Monetary Economics*. He authored or co-authored three books on themes regarding capital market volatility.

His work outside academia includes developing fixed income volatility indexes for Chicago Board Options Exchange and S&P Dow Jones Indices. He is the co-inventor of the CBOE Interest Rate Swap Volatility Index (CBOE SRVIX)—the first standardized volatility measure in the fixed income market, designed to standardize and simplify interest rate volatility trading much in the spirit of the CBOE VIX index in the equity space. His work is also at the basis of the first model-free volatility index on both US government debt (CBOE/CBOT TYVIX) and Japanese government debt (S&P/JPX JGB-VIX). In November 2014, CBOE Future Exchange (CFE) launched futures on TYVIX, the first exchange-traded contracts based on these new standardized fixed income volatility gauges.

He is currently a member of the *Securities and Markets Stakeholder Group* of the European Securities Markets Authority (ESMA). At ESMA, he is also a member of the Group of Economic Advisers.