

VITTORIO GIANATI

Via Suardi, 83, 24124, Bergamo (Italy)

6 January 1996

+39 3409312242 | vittorio.gianati@gmail.com

Experience

Mediobanca, Milan, Italy.

Sales & Trading – Cross Equity Product Analyst

Sept. 2022 – Present

Internship

Feb. 2022 – Sept. 2022

Trading activities on Equity, Fixed Income, ETFs, Options and Cash Equity. Development and management of analysis and reports on main equity indices composition and effect on stocks, on ETFs market and on equity indices Short Interest.

Edmond de Rothschild, Milan, Italy.

July 2021 – Jan. 2021

Wealth Management Intern

Internship planned through a rotation in the client office, discretionary mandate division, risk management office and advisory team.

Venice Centre in Economic and Risk Analytics for public policies – VERA, Ca' Foscari University, Venice, Italy.

Feb. 2021 – May 2021

Researcher Assistant – Stage

I won the merit scholarship granted by the VERA Academy to carry out research in "Deep learning and high frequency financial data for a hybrid trading system".

Education

Italian Association of Private Banking - AIPB, Milan, Italy.

April 2021 – Dec. 2021

Master in Private Banking and Wealth Management

Final dissertation: "The importance of an open and global approach in the planning of the client's assets with a view to generational continuity of family businesses".

Ca' Foscari University of Venice, Venice, Italy.

Sept. 2019 – July 2021

Master of Science in Finance (Final Grade 110 *Cum Laude*/110)

Final dissertation: "Artificial Neural Network for the implementation of a Trading System".

University of Study of Milan-Bicocca, Milan, Italy

Sept. 2016 – Sept. 2019

Bachelor's Degree in Economics and Trade (Final Grade 104/110)

Final dissertation: "The Italian Economy and the Problem of Growth: theoretical and empirical aspects".

Scientific High School "Edoardo Amaldi", Alzano Lombardo, Bergamo, Italy

July 2016

High School Scientific Graduation (Final Grade 83/100)

Final dissertation: "Homo ridens et homo ridiculus: laughter is particular to man".

University Projects

Portfolio Optimization (MatLab)

Nov. 2020

- Build an equally weighted portfolio from a pool of stock prices by chosen the least correlated ones.
- Construct the efficient frontiers and provide the optimal portfolio by optimizing the Sharpe ratio or the Information ratio.

Financial Time Series Fitting (R)

June 2020

- Plotted a financial time series and estimated its ACF and PACF.
- Conducted a model' diagnostics of residuals and squared residuals and evaluated possible stochastic models that could fit the data (i.e., ARIMA, GARCH), by also running tests and observe p-values' behavior.

Financial Valuation (Excel)

Jan. 2020 – April 2020

- Analysis of a company through DCF and multiple models in order to make strategic investment suggestions.
- Analysis of the performance of an investment fund, conducted by analyzing returns, performance attribution analysis, market timing analysis and style analysis (static and dynamic).
- Construction of efficient frontiers, gauging the effects of international diversification and the contribution of currency risk to volatility and diversification benefits.

Extra-Curricular Activities

Invicement

Sept. 2019 – July 2021

Financial & Business Club of Ca' Foscari University of Venice, Venice, Italy.

Executive – Event Committee.

Student's association created for planning courses, conferences, debates, business games, networking opportunities and internships for all members in Management, Economics or Finance.

Soccer Competitive Activity

First Adolescence – Present

S.S. EXCELSIOR soccer section A.S.D., Bergamo, Italy.

Provincial competitions, amatorial level.

Educator

Sept. 2012 – Sept. 2019

Oratory of Borgo Santa Caterina, Bergamo, Italy.

Formative activities and managing of weekly meetings on actual topics with teenagers.

Skills

IT – Excel, Word, PowerPoint (*Proficient*, WEFF: Workshop excel for finance), **Bloomberg** (Bloomberg Market Concept), **Factset** (*Basic*), **MatLab** (*Intermediate*, MatLab for Financial Application), **R** (*Intermediate*), **C++** (*Intermediate*), **SQL** (*Intermediate*), **LaTeX** (*Basic*, LaTeX: Build up your document).

Languages – Italian (*Native Speaker*), **English** (*Fluent – B2*).

September 1, 2022

I authorize the treatment of my personal data in according to local law.

Vittorio Gianati
