

PERSONAL INFORMATIONS



Giovambattista Perciaccante

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Sex Male | Date of birth 1988 | Nationality Italian

WORK EXPERIENCE

1/07/2016 - Present

Risk Manager

Symphonia SGR, Torino

Main tasks:

- Risk modelling using Matlab (market, liquidity, credit): mainly parallel filtered historical
- Quantitative Asset Allocation
- Streamlining of daily tasks using VBA and SQL
- Montecarlo simulations in order to estimate VaR and Expected Shortfall of portfolios
- Performance Attribution modelling
- Risk reporting for funds (UCITS, Hedge)

Business or sector Asset Management

01/10/2017 – 30/10/2017

Assistant Lecturer

University of Turin, Department of Statistics, Course of Portfolio Theory and Financial Markets.

Topics:

- Construction of optimal portfolios within Markowitz framework.
- Limitation of Markowitz approach and resampling techniques.
- VBA & Matlab applications.

EDUCATION AND TRAINING

07/11/2017 – Present

Certified Actuary

Professional Association of Italian Actuaries

30/09/2017 – Present

ERM School (Enterprise Risk Management) for CERA Certification

CISA - University of Florence

Detailed Course Program:

http://www.ordineattuari.it/media/233313/prima_scuola_di_erm_programma.pdf

04/03/2017 – 17/06/2017

Actuarial School

CISA - University of Florence

Detailed Course Program: <http://lnx.scuoladiattuariato.it/moodle30/mod/page/view.php?id=1159>

17/09/2015 – 01/07/2016

Advanced Master's Degree in Quantitative Finance and Risk Management (A+)

EQF level 8

Collegio Carlo Alberto – University of Turin

Detailed Course Program: <http://www.carloalberto.org/education/master-in-finance-insurance-and-risk-management/courses/>

21/12/2011 – 23/10/2014

Master's degree in Finance (110/110 summa cum laude)

EQF level 7

University of Modena and Reggio Emilia - Department of Economics Marco Biagi

Detailed Course Program: <http://www.lmacgf.unimore.it/site/home/didattica.html>

1/10/2009 – 16/12/2011

Bachelor's degree in Finance and Economics (103/110)

EQF level 7

University of Modena and Reggio Emilia - Department of Economics Marco Biagi

01/10/2002 – 13/07/2007

High School Diploma

EQF level 6

Scientific High School Galileo Galilei – Trebisacce (CS)

01/10/2006 – 1/12/2006

European Computer Driving Licence (ECDL)

EQF level 5

Scientific High School Galileo Galilei – Trebisacce (CS)

PERSONAL SKILLS

Mother tongue(s) Italian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C1	C1	C1	C1	C1
French	A2	A2	A1	A1	A2

Levels: A1/A2: Basic user - B1/B2: Independent user - C1/C2 Proficient user
[Common European Framework of Reference for Languages](#)

Digital competence

SELF-ASSESSMENT				
Information processing	Communication	Content creation	Safety	Problem solving
Proficient	Independent	Independent	Basic	Proficient

Levels: Basic user - Independent user - Proficient user
[Digital competences - Self-assessment grid](#)

- Excellent command of VBA
- Excellent command of Matlab
- Excellent command of R
- Excellent command of SQL
- Excellent command of LaTeX
- Excellent command of Bloomberg
- Excellent command of Microsoft Office™ tools: Excel, Word, PowerPoint
- Excellent command of Microsoft® Windows® Operating System
- Excellent command of internet browsers and tools
- Good Command of VB.NET
- Good command of Python
- Good command of C#
- Good command of QlikView
- Good command of Stata
- Good command of Gretl
- Good command of EViews
- Good command of Visual Trader
- Good knowledge of the following databases: Reuters, IMF, OECD, World Bank
- Basic command of HTML
- Basic command of JavaScript

Other skills ▪ Guitar player (Master Class)

Driving licence AB

ADDITIONAL INFORMATION

- Honours and awards
- 15000€ tuition fee scholarship for attending the Master's Degree (Advanced) in Quantitative Finance and Risk Management at Collegio Carlo Alberto
 - Runner-up in the 2012 edition of the University Trading Challenge among over ninety participating Universities from all over Europe, with a gross six-month return of 67%.