europass

Stefano Galiani

Email address: stefano.galiani@uniroma1.it

Nationality: Italian, American

WORK EXPERIENCE

[07/2018 – 12/2020] **Derivatives Trader**

HSBC Bank USA

City: New York
Country: United States
Main activities and responsibilities:
Head of Credit Derivatives Trading for North America Investment Grade and High Yield Indices. Machine Learning driven Market making, Risk Management and Pricing systems for credit derivatives

[04/2012 – 05/2018] **Hedge Fund Portfolio Manager**

Bluecrest Capital Management / Paloma Partners Investment Management

City: New York
Country: United States
Main activities and responsibilities:
Overseen a machine-learning based strategy on credit and equity derivatives volatility arbitrage using indices, options and ETF.

[08/2009 – 03/2012] **Derivatives Trader**

Deutsche Bank

City: New York
Country: United States
Main activities and responsibilities:
Head of US and European Credit Correlation Trading. Managed a team of 6 people between London and New York responsible for market making, risk management and system design of structured credit products.

[06/2008 – 07/2009] **Structured Credit Trader**

Morgan Stanley

City: New York
Country: United States
Main activities and responsibilities:
Executive Director in the Structured Credit Product Group. Managed the exotic and complex risk credit book.Responsible for structuring, pricing and trading bespoke credit investment solutions for the Bank's institutional clients.

[10/2003 – 05/2008] **Quantitative Trader**

Merrill Lynch

City: New York
Country: United States
Main activities and responsibilities: Responsible for market making, risk management and system design of structured credit and ABS index products in North America

EDUCATION AND TRAINING

[02/2021 – 02/2022] **Master of Science in Data Science and Statistical Learning**

University of Florence / IMT School of Advanced Studies Lucca

Address: Florence, Italy
Final grade: 110/110 summa cum laude
Thesis: Optimal Features Selection: a Reinforcement Learning Approach

[09/2002 – 09/2003] **Master of Science in Financial Mathematics**

King's College, University of London

Address: London, United Kingdom
Final grade: Distinction
Thesis: Copula functions and their Applications in Pricing and Risk Managing Multiname Credit Derivative Products

[09/1996 – 07/2001] **MA, BSc in Economics**

La Sapienza, University of Rome

Address: Rome, Italy
Final grade: 110/110 summa cum laude
Major: Financial Mathematics
Thesis: Pricing and Risk Management of Equity and Rates Structured Notes

HOBBIES AND INTERESTS

Bikepacking
Bicycle Frame Building
Foil Surfing