

# Mattia Leone

---

Via Giuseppe Vigoni 5, Milan, Italy

+39 320 0309938

E-mail: [leone.mattia94@gmail.com](mailto:leone.mattia94@gmail.com)

## Work Experience

**Fixed Income Trader – Group Treasury | UniCredit SpA** **03/2022 – present**

Managing risk arising from the market making activity on OIS on the euro short-end (up to 2y)

Hedging of risk positions with OIS, IRS, FRA, basis swaps and IR futures

Responsible with team members in the management of SFTs, such as long-term repos and bond lending

**Fixed Income Trader – Group Treasury Graduate Program | UniCredit SpA** **03/2021 – 02/2022**

Worked as STIR junior trader, trading products such as Repos, OIS, IRS, FRA and IR futures

Main activity focused on trading repos, with a particular focus on the Italian repo curve

**Financial Institution FX Sales Trader | Banca IMI** **10/2019 – 07/2020**

Developed trading strategies for institutional clients in co-operation with senior managers

Priced and executed live FX spot, forward, swap and options

**Equity Derivatives Analyst | UniCredit Bank AG** **07/2018 – 02/2019**

Worked alongside Sales, Trading and Structuring desks for the issuance and of structured products

Products lifecycle management and new products development

## Education

**(MSc) Master's degree in Economics and Finance | University of Milan** **2016 - 2019**

Major: Quantitative Finance | Grade: 110/110 cum laude

Thesis: *COGARCh Model: estimation and simulation for option pricing*

**(BSc) Bachelor's degree in Economics | University of Milan** **2013 - 2016**

Major: Financial Markets | Grade: 108/110

Thesis: *Portfolio analysis and applications: building an optimal portfolio*

## Skills

Matlab, R, VBA, Excel, Python

Bloomberg, Reuters, Kondor, Murex

## Languages

Italian (native) | English (Fluent)