

# MATTIA ROLFI

Date of birth: 08/08/1994

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## PROFESSIONAL EXPERIENCE

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### UniCredit SPA, Milan

April 2021-present

#### *Group Treasury Associate – STIR Trader*

- Repo desk: optimization of a huge international portfolio of govies, in terms of short position covering and long position funding. Proactively trading, mostly the short term as well as medium/long term through repo, bond forward and irs financial instruments, always taking risks within the DV01 limits assigned by Risk Department.

### UniCredit SPA, Milan/Munich

April 2019-March 2021

#### *CIB International Graduate Program – Markets – Group Treasury*

- Fx Desk: management of Fx risk, interest rate risk and liquidity risks in 33 currencies through Fx Swap, Fx Spot and unsecured deposits. Worked side by side with highly skilled professionals, absorbing knowledge also in repo and irs operations, as well as in the management of a relevant portfolio of govies, meaning both hedging and trading strategies in short term as well as medium/long term.
- Spent two months rotating several teams and desks in the Markets department of UniCredit AG (Munich, Germany).

### Mediobanca SPA, Milan

December 2018 – March 2019

#### *Collateral Management Desk – Intern*

- Active optimization and transformation of the collateral inventory in order to manage collateralized-based transactions
- Analysis and reporting of the liquidity of the inventory, in order to optimize the access to the money market and the management of the Liquidity Coverage Ratio requirement

## EDUCATION

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### University of North Carolina at Charlotte, USA

August 2017 - May 2018

#### **Dual Degree: Master of Science in Mathematical Finance**

Concentration: RISK MANAGEMENT

Courses: Asset & Portfolio Management, Financial Econometrics, Fixed Income Securities and Credit Risk, Stochastic Calculus for Finance, Risk Management & Financial Institutions, Quantitative Risk Management

GPA: **4/4**

### Università Cattolica del Sacro Cuore, Milan, Italy

September 2016 - December 2018

#### **Dual Degree: Master of Science in Banking and Finance**

Concentration: TRADING & RISK MANAGEMENT

Thesis: The case of Factor Investing: from Equity to Fixed Income

Courses: Derivative Securities Pricing, Applied Econometrics, Applied Statistics for Finance, Quantitative Methods for Finance, Corporate Finance, Advanced Financial Accounting

Grade: **110 CUM LAUDE/110**

### Università Cattolica del Sacro Cuore, Milan, Italy

September 2013 - September 2016

#### **Bachelor of Science in Economics & Business Administration**

Concentration: FINANCE

Thesis: Some Reflections about Sovereign CDSs

Grade: **110 CUM LAUDE/110**

## LANGUAGES

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- English (Fluent), Spanish (Working knowledge), Italian (Native)