Vincenzo Eugenio Corallo

Curriculum Vitae

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"... I never lose. I either win or learn ..."

Education

2014–2019 **Doctorate of Philosophy (Ph.D) in Finance**, *Sapienza Università di Roma*, Rome, Excellent.
Thesis : Structural Lèvy Pricing of XVA Metrics for Energy Commodities OTC Trades

2013–2014 **Postgradute Master in Mathematical Finance**, *Alma Mater Università di Bologna*, Bologna, 30/30.
Derivatives Pricing, Financial Risk Management, Interest Rates Modelling, Asset Management, Econometrics for Finance, Stochastic Calculus, Partial Differential Equations, Numerical Analysis, Computational Finance : Matlab, VBA and C++

2009–2011 **Master of Science (M.Sc) in Economics**, *Università di Catania*, Catania, 110/110 cum laude.

2011–2011 **Erasmus Program**, *Southampton Solent University*, Southampton - *UK*.

2005–2008 **Bachelor of Science (B.Sc) in Economics**, *Università di Catania*, Catania, 104/110.

Experience

Aug19– Ongoing **Senior Consultant**, *Deloitte Consulting*, Finance Transformation | Capital Markets, Milan.
I have been involved in the following project :
- Independent Pricing Verification (IPV) - Market Data & IPV Controls, Banca IMI

Apr17–Jul19 **Consultant**, *Deloitte Consulting*, Finance Transformation | Capital Markets, Milan.
I have been involved in the following projects :
- Independent Pricing Verification (IPV) - Financial Engineering, Banca IMI (1 year)
- Fundamental Review of the Trading Book (FRTB) - Market and Counterparty Risk, Intesa San Paolo (1 year)

May16– May16 **Teaching Assistant**, *Sapienza Università di Roma*, Rome.
Practical sessions of the course in Quantitative Finance (9 CFU) held by Prof. Rita Laura D'Ecclesia

Technical Skills

Derivative Pricing	Strong		Risk Management	Good
Financial Modelling	Good		Blockchain	Basic
Econometrics	Basic		Game Theory	Basic

IT Skills

Python	Strong		Excel/VBA	Strong
C++	Good		QuantLib	Autonomous
LaTeX	Strong		Matlab	Autonomous
Bloomberg	Basic		Murex 3	Good
Git	Good		MySQL	Basic

Languages

English	Advanced	*IELTS Academic : Overall Band 7.0 - CEFR Framework : C1*

Interests and hobbies

Sports	Competitive tennis player since the age of 10, considerably keen to improve my game on the technical, strategical and spectacular side. Love runnig and swimming. Decent football player in past years, slowed down after a knee injury. Recently defeated the fear of skiing, first sight love.
Music	Experienced electric and acoustic guitarist, certified Lizard Academy Level 1, Rock & Blues track. Self taught pianist.
Technology	Broad passion towards videogames, Apple computers, mobile phones, artificial intelligence.
Photography	Amateur Mobile, DLSR, Mirrorless, Action Cam and Instant photographer.
Food and Wine	Passionate cook, creative cuisine and wineries scouting entusiast.

Social Activity and Volunteering

Representative	Consulta Provinciale degli Studenti di Catania, 2004/2005
Voluntary Visitor	Telecom Italia - Working Capital (WCAP) StarUp Lab Catania, 2013/2014
Volunteer	Banco Alimentare - Giornata Nazionale