ADRIANO TOSI

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SUMMARY

· Quantitative researcher with proven ability to conduct systematic investment research independently.
· Experience with time series and cross-sectional anomalies in options, ETFs and equity markets.

EDUCATION

Ph.D. Candidate in Finance 2014 - June 2019 (Expected)
University of Zurich and Swiss Finance Institute (SFI) *Zurich, Switzerland*

· Field: Empirical Asset Pricing, Derivatives, Statistical Arbitrage.

M.Sc. in Finance 2012-2014
Lund University *Lund, Sweden*

· Field: Financial Econometrics, Quantitative Finance.

B.Sc. in Economics and Finance 2009-2012
Università Cattolica del Sacro Cuore *Milan, Italy*

· Field: Econometrics.
· Summer University Program: *Copenhagen Business School.* Summer 2011

RESEARCH

Dissertation: Exploring systematic global macro strategies in derivative markets utilizing large data sets.

· **International Volatility Arbitrage: *(Job Market Paper)***
  · Designing a strategy that exploits institutional differences between ETF and index options.

· **The Timing of Option Returns:**
  · Investigating S&P 500 put option premium close to the expiration day. (with Alexandre Ziegler)

· **Leveraged ETFs Across Asset Classes:**
  · Evaluating leveraged ETFs slippage within and between different asset classes.

Presentations: OptionMetrics Research Conference (2018), SFI Academic Job Market Workshop (2018), SFI Research Days (2018), Belgrade Young Economists Conference (2017), University of Zurich Seminars (2015-2018).

WORK EXPERIENCE

Investment Strategist January-May 2017
Credit Suisse (Part Time Position) *Zurich, Switzerland*

· Generating ideas and developing market timing models in fixed income markets.
· Analyzing unstructured and complex data sets to find market timing predictors.

Quantitative Analyst Summer 2014
KYOS Energy Consulting (Intern Position) *Amsterdam, Netherlands*

· Enhancing gas storage valuation algorithms and modelling delta hedging strategies.

Teaching Assistant

· Asset Pricing Course (Ph.D. Level) and Thesis Supervision, *University of Zurich* Spring 2016
· Matlab Course with Applications in Finance (M.Sc. Level), *Lund University* 2013-2014

SKILLS

· **Research:** Able to pursue unexplored research topics to find systematic opportunities. Creative and resourceful.
· **Programming:** Matlab (Experienced), MySQL, Python, SAS, Latex.
· **Data Sets:** OptionMetrics, CRSP, Compustat, ETF Global, WRDS, Bloomberg, Datastream.

REFERENCES

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