

Robert C. Giannini

Email: Rcgiannini@yahoo.com

Education:

- Doctoral Student in Finance, The University of Georgia: June 2007-
- University of Illinois Urbana-Champaign: Jan.-Dec. 2006
Course work in computer programming and mathematics 4.0/4.0 GPA
- Emory University, Atlanta Georgia: May 2004
Bachelor of Arts in Economics, Minor in History,
Graduated Phi Beta Kappa and Summa Cum Laude 3.9/4.0 GPA
- Università Cattolica del Sacro Cuore: Milan, Italy 2003

Experience:

Portfolio Manager:

Topwater Capital LLC (Multi-Strat Hedge Fund)

- Ran a separately managed account domiciled at Goldman Sachs
- Managed a portfolio with exposure to equities, fixed income, and commodities
- Designed and executed quantitative trading strategies
- Researched and executed trades for discretionary positions

Assistant Trader/Analyst:

Teleos Management LLC (Global Macro Hedge Fund), April 2005-July 2007

- Collaborated on project to improve a beta neutral global fixed income model: Researched new factors, decomposed factor inputs, streamlined process of data acquisition, improved optimization process
- Optimized Arbitrage Pricing Theory Portfolios and analyzed pre and post trade analytics
- Assisted in long/short portfolio risk bids and negotiated commission costs
- Tracked factor returns of Arbitrage Pricing Theory Portfolios
- Managed limit orders and call levels for discretionary traders
- Managed spot and forward cash currency trades, and executed currency rolls and swaps to adjust the settlement of currency positions
- Researched, created charts and forecasted economic data for discretionary traders
- Developed custom applications to reconcile our models' target positions vs. our realized currency, equity and swap positions
- Researched and voted on all voluntary corporate actions
- Developed custom applications to track and analyze execution costs, commissions, and slippage for both systematic models and traders
- Automated settlement process of all international and domestic equity trades
- Collaborated on a study utilizing the HFR fund database to analyze the performance of our models relative to customized benchmarks. Each benchmark was carefully composed of funds grouped by strategy and selected based on correlation of returns.

Junior Analyst: Kailas Capital (Multi-Strat. Fund of Funds), April 2005-Present

- Tracked and analyzed our fund's long/short equity exposure
- Computed correlation and performance statistics for each of our funds
- Analyzed performance statistics of potential funds to included in our portfolio
- Optimized theoretical portfolios of fund managers

Economic Researcher: Emory University, Department of Economics 2003-2004

- Analyzed the efficiency of early Georgian agricultural and commodity markets
- Compiled an extensive dataset, and executed intensive statistical analysis utilizing advanced econometric techniques
- Presented research findings to a committee of university professors for review

Research Assistant: Emory University, Department of Economics 2002-2003

- Assisted on a project analyzing political decision making
- Performed data intensive empirical research

Academic Honors: Honors Student in Economics/History: Graduating **Summa Cum Laude**

Phi Beta Kappa: 2004 inductee

Phi Eta Sigma: top 10% of class

Deans list 2000-2004

Comer Scholarship

Golden Key Society

Cohen Scholarship 07-08

Etheredge Scholarship

Woodruff Scholarship 09-10

Omicron Delta Epsilon

National Society of Collegiate Scholars

Summer Research Assistantship 09

Teaching Experience:

- FINA3000 – Financial Management (Summer 2007)
- FINA4920 – Computers in Finance (Fall 2008 – Spring 2010)
- FINA4310 – Survey of Investments (Summer 2010)

Athletic Achievements:

- Professional Mountain Bike Racer
- Member of Locos Elite Road Cycling Team
- Emory Cycling and Triathlon Club: Treasurer 2001, President 2002-2004
- Two-time National **Collegiate All American** Cyclist 2001 & 2002
- Member of Junior Olympic National Cycling Team 2000

International Experience:

- Seven month study abroad program in Milan, Italy
- Intensive Italian language study, Università Cattolica del Sacro Cuore, Milan, Italy
- Extensive travel in Europe, North America and Asia for elite cycling competitions