

# Andrea Camozzo

## Curriculum Vitae

---

### PERSONAL INFORMATION

**Birth:** 10/10/1989

**Address:** Via Novelli 4/b Bergamo 24122

**Nationality:** Italian

**E-mail:** [andrea.camozzo@live.com](mailto:andrea.camozzo@live.com)

**Phone number:** +39 393 3232822

### WORK EXPERIENCE

09.2014 – Today

- **Treasury Portfolio Manager, Portfolio Management & Secured Financing, Treasury Department, Intesa Sanpaolo S.p.A., Milan (Italy).** Duties: Treasury Portfolio manager for property assets of the bank | Main focus on Fixed Income strategies (Government bonds) and Asset-Backed Securities (RMBS, Auto, Consumer ABS and SME) | Use of “Intex” as tool for Asset-Backed Securities analysis and Due Diligence reporting | Use of market interest rate derivatives (Swaps, OIS) for hedging purposes and to benefit from curve expectations | Analysis of the yield term structure and investment strategies | Pricing and risk analysis (VaR) | Objective: maximize returns maintaining a low risk profile and low volatility.

01.2014 – 08.2014

- **Treasury Fixed Income Portfolio Management Intern, Portfolio Management & Secured Financing, Treasury Department, Intesa Sanpaolo S.p.A., Milan (Italy).** Duties: Overview of the new regulatory requirements for securities portfolios. | Analysis of the financial markets with particular focus on the fixed income market, analysis of the yields term structure, investment strategies and trading (through the Bloomberg Terminal); band selection. | Portfolio management methodologies, hedging and risk control tools (market interest rate derivatives and credit). | Deepening of the main front-office systems, pricing and risk analysis.

2006 – 2013

- Volunteer at ‘Community of Sacred Heart’, Bergamo, as bartender, waiter and events’ organizer.

### OTHER ACTIVITIES

01.2017 – Today

- Member of Italian association of capital market operations ASSIOM FOREX  
Lecturer for course organized by ASSIOM FOREX:
  - “The managing dynamics of an HQLA portfolio” – together with co-workers Michele Paciello and Marco Ferraro.

### EDUCATION

09.2011 – 02.2014

- Catholic University of Sacred Heart, Milan (Italy).  
English-taught Graduate Degree (2 years): MSc in ‘Banking and Finance’ (curriculum in ‘Trading and Risk Management’) with a final vote of 107/110.  
Thesis subject: Fast Fourier Transform Methods for Option Pricing. (Subject: Applied Statistics for Finance).
- 12.2012 - 03.2013: Participation in the ‘2013 CFA Institute Research Challenge Italy’ – Cattolica University Team member (3<sup>rd</sup> classified).  
Objective: Writing an equity research report on an assigned company (Autogrill S.p.A.) and presenting the investment thesis to a panel of experts. Presentations at PricewaterhouseCooper (Milan).

09.2008 – 11.2011

- University of Bergamo, Bergamo (Italy).  
Bachelor’s Degree (3 years): ‘Economics and Business Administration’ with curriculum in ‘Economics and Management of Markets and Financial Intermediaries’ with a final vote of 99/110.  
Thesis subject: Supply Chain Finance.
- 05.2010 - Attendance at ‘Summer Business Program’ with students and professors from ‘University of Missouri’, Columbia, (USA); courses in ‘International Finance’ (28/30) and ‘Banking and Insurance Companies’ (27/30).

09.2003 – 08.2008

- Secondary Education: diploma at ‘Liceo Scientifico Statale Lorenzo Mascheroni’, Bergamo (Italy).  
(PNI Sperim., Science Nat., St.Art and Design).  
CERTIFICATES: Attendance at ‘Bergamo Scienza’ as appointee to physical/scientific presentations for visiting classes.

## **STUDY EXPERIENCES ABROAD**

### 06.2012 – 08.2012

- International Student at ‘Stanford University’, Stanford, California, USA.  
Courses in ‘Money & Banking’ with grade A- and in ‘International Investments’ with grade A.

### 08.2010 – 01.2011

- Erasmus student at ‘InHolland University of Applied Sciences’ (Faculty of Economy – International Business and Management Studies), Haarlem, Holland.

### 08.2009

- Student of English at ‘Inlingua Cheltenham’, Cheltenham, England.

### 07.2006

- Student of English at ‘University of Manchester’, Manchester, England.

## **LANGUAGES**

- English: Excellent written and fluent oral, very good knowledge of technical and business language.  
06.2011: TOEFL iBT test with overall score of 100/120 (level C1).
- Spanish: Good written and oral (Level B1).
- French: Scholastic level.

## **COMPUTER SKILLS**

- Excellent knowledge in using ‘Datastream Thompson Reuters’, the Bloomberg terminal (specialized in Fixed Income) and ‘Intex’ (tool for Asset-Backed Securities analysis).
- Excellent knowledge of ‘R’, ‘Eviews’ and ‘Stata’ for statistical, economic and market analysis.
- Fully updated software skills Windows XP/ Windows 7 and MS Office (Word, Excel, PowerPoint).
- Excellent use of the Internet and Mailing programs.

## **HOBBIES**

- I played violin and I studied music theory since I was 5 for 10 years at ‘Accademia Centro Studi Musicali’, Bergamo; I also used to play in the orchestra of the school.
- I have been playing soccer since I was 7. I also like skiing, swimming and playing tennis.
- I love travelling, visiting both cities of art and collect experiences of cultural exchanges with people of other nationalities.