

EUROPOEAN CURRICULUM VITAE

**EUROPEAN
CURRICULUM
VITAE
FORMAT**



PERSONAL INFORMATION

Name	FABRIZIO CAMERINI
Address	Via del Coniglio 140, 15121 – ALESSANDRIA (AL) – ITALY
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Fax	Na
E-mail	fabrizio.camerini@gmail.com
Nationality	Italian
Date of birth	March 26 th 1974
Gender	Male

WORK EXPERIENCE

- Dates (from – to) July 1st 2000 – October 31st 2002
- Name and address of employer Westdeutsche Landesbank Italia Spa
- Type of business or sector Investment Bank
- Occupation or position held Finance & Administration (Accounting Dept. Employee) – Stage contract (July, 1st 2000 – December, 31st 2000); Fixed-term contract (January, 1st 2001 – October, 31st 2002)
- Main activities and responsibilities
 - Bank Assets portfolio maintenance and development;
 - Invoicing (Customers/Suppliers);
 - Bank Financial Instruments portfolio accounting monitoring, reporting to CEO;
 - Balance Sheet and Profit & Loss (Security, Equity, Repo, Buy&SellBack, Stock) accounts connected to financial instruments screening and reporting to CFO and auditors;
 - Worldwide Intercompany balances relationship management on accounting topics;
 - Accounting management of spin-off event between Finanziaria Canova and WestLB Italia Spa;
 - Accounting management of WestLB Italia Spa legal entity moving to WestLB Milan Branch;
 - Start up and maintenance accounting keys and rules of Bank Financial Instruments portfolio software (AS400/MIDAS)

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October 31st, 2002 – March 1st, 2011

Abaxbank Spa (Credem Bank Group)

Investment Bank

Finance & Administration (Accounting Dept.) – Supervisory Manager

- Lending/Borrowing bank portfolio accounting management;
- Accounting keys and rules start up and maintenance of Bank lending/borrowing portfolio;
- Bank Current Accounts management;
- General Ledger creation, maintenance, development;
- New Murex static accounts creation/maintenance (debit, credit, asset, liability, off balance sheet); new Murex SQL rules based accounts creation/maintenance (debit, credit, asset, liability, off balance sheet);
- Murex charts of accounts maintenance/modify to match IAS (International Accounting Standards) compliance;
- Intercompany balances Accounting Management;
- Plain vanilla financial derivatives bank portfolio accounting management (swaps, options, futures, forward, etc);
- MXG2000 Datamart & reporting creation, maintenance and development (reports, P&L notepads, dynamic tables, simulations) for derivatives accounting monitoring goals;
- Plain vanilla financial derivatives Murex accounting rules and charts of accounts creation/maintenance;
- Plain vanilla financial derivatives bank portfolio Murex Profit & Loss monitoring; MXG2000 simulation views, P&L notepad creation, maintenance and development;
- Structured/Exotics financial derivatives bank portfolio accounting management (CPPI products, Equity Linked, DAB-Dynamic Allocation Bond, DAC-Dynamic Allocation Certificate, DAU-Dynamic Allocation Unit, Equity Callable Certificates, Equity Put Warrants, CDO, ABS, ETF, Asian options, Structured Bonds. EQD Funds);
- MXG2000 Datamart & reporting creation, maintenance and development (reports, P&L notepads, dynamic tables, simulations) for derivatives accounting monitoring, balance sheet and profit and loss booking goals;
- Structures/Exotics financial derivatives Murex accounting rules and charts of accounts creation/maintenance;
- Murex CDS Module start up, maintenance and development (chart of accounts, accounting rules, accounting keys);
- Available For Sale bank assets portfolio accounting management; creation, maintenance and development MXG2000 reporting items (reports, dynamic tables);
- IFRS and IAS knowledge and direct implementation in banking context;
- Basel Committee directives knowledge and direct implementation in banking context;
- Balance Sheet, Profit & Loss structured and plain derivatives accounting items booking and monitoring;
- Front Office P&L reconciliation with accounting general ledger figures and daily monitoring;
- Plain vanilla + structured derivatives risk analytics monitoring (greeks) reporting to Global Risk Management department and Front Office area;
- New Products Committee member. Cross department team focusing in new financial products study, engineer and creation process examining all aspects involved: financial engineering, profitability, risk management, accounting, regulatory reporting.

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March, 1st 2011 – April, 1st 2013

Mediobanca Banca di Credito Finanziario

Investment Bank

Finance & Administration, Risk Management – Supervisory Manager

- Intercompany balances Accounting Management
- Murex General Ledger creation, maintenance, development

- New Murex static accounts creation/maintenance (debit, credit, asset, liability, off balance sheet); new Murex sql rules based accounts creation/maintenance (debit, credit, asset, liability, off balance sheet);
- Murex charts of accounts maintenance/modify to match IAS (International Accounting Standards) compliance;
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April, 1st 2013 – today
 Accenture Italia Spa
 Financial Services
 Front Office / Risk Management Financial Analysts Team Leader (Murex focus)

1. Financial

Support Investment Bank (Banca IMI, IntesaSanPaolo, Mediobanca) Front Office/ Risk Management depts. in financial derivatives and principal instruments structuring, pricing, risk and profitability process management including:

- Interest Rate: IRS, CCS, Securities, Swaptions, Bond Options, Cap, Floors, Structured Bonds (Main Focus);
- Forex: Spot, Outright, Forex Swaps, Simple/Barrier options;
- Commodity: Swaps, futures, Asian Options, Certificates (Main Focus);
- Money Market: BSB, Repo, Loan, Risky loans;
- Credit: CDS, Credit Index, Credit Index Options;
- Equity: Equity, Equity Swaps, Futures, OTC/Listed Options;
- Security: fixed coupon, floating coupon, callable, convertible, exotic;
- Cross asset classes analytical pricing reporting to Front Office traders to double check single components coherence.
- Individual pricers creation using Excel + VBA, Access to monitor official trading platform system figures and computation (Murex);
- Pricing formulas/models in depth knowledge to improve separate computing analysis tools aimed to monitor P&L and risk figures (Black & Scholes, Montecarlo,) and prove their consistency;

- Profit & Loss Analysis and separate computing to prove its consistency including market value, net present value, evaluation process factors (capitalization & discounting), prices, financing, present value effect;
- Main risk figures and Value-At-Risk analysis and computing through reporting objects direct implementation, maintenance and development including Delta, Adapted Delta, Gamma, Theta, Vega, Rho reporting to Front Office desks, Global Risk Management department, Product Control department, Financial Control department;
- Front Office Portfolios EOY procedure execution, maintenance and development;
- Weekly meeting with Front Office traders to capture new business needs, new products configuration, new products pipelines;
- IFRS and IAS knowledge and direct implementation in banking context;
- Basel Committee directives knowledge and direct implementation in banking context;

2. Murex

- Front Office Portfolio Simulation/P&L figures consistency monitoring;
- Risk Indicators consistency monitoring (Delta, Gamma, Vega) including VaR computation;
- Murex building blocks creation, maintenance and development including market rate sheets, rates/commodity/inflation curves, simulation viewers, pricing models monitoring, simulation settings, pricing templates, user definable fields;
- E-Tradepad instruments pricing management including creation, maintenance and development of structured strategies, structured notepads;
- Front Office P&L jumps issues check and solving;
- Murex Reporting creation, maintenance and development. (Datamart tables, dynamic tables, feeders, batch of feeders, extractions, batch of extractions);
- Front Office Portfolios P&L Variations daily monitoring;
- Risk Matrix set up and development simulating market shocks;
- Murex Pre-Trade sequence. Processing Template (booking sequence) calculation templates (pricing sequence) set up and development (pre-trade rules code + tasks creation, test & deployment);
- Murex Housekeeping procedures (Physical purge, logical purge, netting, warehouse rebuild);
- Murex post-trade workflow creation, maintenance and development;
- Migration Project (MXG2000 -> MX3). Main roles/activities: business requirements phase, design phase, new functionalities test and deployment, non-regression tests, debug, bug fixing tests, profit & loss reconciliation, sensitivity reconciliation);
- MX3 Upgrade Project (Version 3.1.26 -> Version 3.1.33). Main roles/activities: new functionalities test and deployment, non-regression tests, debug, bug fixing tests, profit & loss reconciliation, sensitivity reconciliation);

3. Team Management

- Tasks Processing. Team members daily task analysis to deeply understand their content and properly address/assign to the right resource;
- Tasks Content Sharing. Daily meeting with team members to explain and share in depth assigned tasks content, timing and proper management;
- Task Monitoring. Weekly tasks monitoring to check progress/evolution;
- Problem solving. Introducing team members to basic problem-solving procedures;
- Client Meetings. Weekly meetings management with customer departments (front office, risk management, product control, financial control) to monitor satisfaction level, capture new business needs, promptly address main issues, give feedbacks on outstanding issues/requests;
- Client SLA/KPI weekly monitoring;
- Escalation Process management. Acting as focal point for the client and assuring proper escalation management;
- Team members financial training. Newcomers training focused on financial

- products and capital markets features theory;
- Team members Murex training. Newcomers training focused on Murex basic features/functionalities to enable “hands on” kick off

EDUCATION AND TRAINING

<ul style="list-style-type: none"> • Dates (from – to) • Name and type of organization providing education and training • Principal subjects/occupational skills covered • Title of qualification awarded • Level in national classification (if appropriate) 	<p>Year 1988/89 – 1993/94</p> <p>I.T.C.G Mario Baratta – High School</p> <p>Banking, Accountancy, Financial Products</p> <p>Graduation</p> <p>Nd</p>
<ul style="list-style-type: none"> • Dates (from – to) • Name and type of organization providing education and training • Principal subjects/occupational skills covered • Title of qualification awarded • Level in national classification (if appropriate) 	<p>Year 1993/94 – 1999/2000</p> <p>Università degli Studi di Pavia</p> <p>Economic Financial degree course</p> <p>University Graduation</p> <p>Nd</p>
<ul style="list-style-type: none"> • Dates (from – to) • Name and type of organization providing education and training • Principal subjects/occupational skills covered • Title of qualification awarded • Level in national classification (if appropriate) 	<p>Year 2015</p> <p>Murex</p> <p>Murex SDA (Support Desk Analyst) Training FO Profile</p> <p>Murex Certification</p> <p>Nd</p>
<ul style="list-style-type: none"> • Dates (from – to) • Name and type of organization providing education and training • Principal subjects/occupational skills covered • Title of qualification awarded • Level in national classification (if appropriate) 	<p>Year 2005</p> <p>Murex</p> <p>Murex CDS Module Course</p> <p>Murex Certification</p> <p>Nd</p>
<ul style="list-style-type: none"> • Dates (from – to) • Name and type of organization providing education and training • Principal subjects/occupational skills covered • Title of qualification awarded • Level in national classification (if appropriate) 	<p>Year 2000 – 2002</p> <p>WestLB Italia Spa</p> <p>English Course</p> <p>Nd</p> <p>Nd</p>
<ul style="list-style-type: none"> • Dates (from – to) • Name and type of organization providing education and training • Principal subjects/occupational skills covered 	<p>Year 2015</p> <p>Murex</p> <p>Murex MX Press Pricing & Typology Front Office Profile Course (STB, e-Tradepad, pre-trade rules, calculation chain, Murex pricing tools, etc...)</p>

- Title of qualification awarded
- Level in national classification (if appropriate)

Murex Certification

Nd

PERSONAL SKILLS AND COMPETENCES

Acquired in the course of life and career but not necessarily covered by formal certificates and diplomas.

MOTHER TONGUE

ITALIAN

OTHER LANGUAGES

- Reading skills
- Writing skills
- Verbal skills

ENGLISH, FRENCH

Excellent, Good

Excellent, Good

Excellent, Good

SOCIAL SKILLS AND COMPETENCES

Living and working with other people, in multicultural environments, in positions where communication is important and situations where teamwork is essential (for example culture and sports), etc.

FUNCTIONAL ANALYSTS TEAM OVERALL MANAGEMENT, FUNCTIONAL ANALYSTS TEAM MUREX TUTOR, FUNCTIONAL ANALYSTS TEAM FINANCIAL PRODUCTS TRAINER

ORGANIZATIONAL SKILLS AND COMPETENCES

Coordination and administration of people, projects and budgets; at work, in voluntary work (for example culture and sports) and at home, etc.

FUNCTIONAL ANALYSTS TEAM OVERALL MANAGEMENT, FUNCTIONAL ANALYSTS TEAM MUREX TUTOR, FUNCTIONAL ANALYSTS TEAM FINANCIAL PRODUCTS TRAINER

TECHNICAL SKILLS AND COMPETENCES

With computers, specific kinds of equipment, machinery, etc.

- MUREX SOFTWARE (USER E CONFIGURATOR)
- MUREX SCRIPTING LANGUAGE (MSL)
- MUREX MXML LANGUAGE
- MICROSOFT OFFICE (ACCESS, EXCEL, WORD, POWEPPOINT, OUTLOOK);
- VBA PROGRAMMING LANGUAGE (VISUAL BASIC FOR APPLICATIONS);
- VISUAL BASIC PROGRAMMING LANGUAGE;
- C PROGRAMMING LANGUAGE (BEGINNER);
- HTTP PROGRAMMING LANGUAGE (BEGINNER);
- JAVA PROGRAMMING LANGUAGE (BEGINNER);
- MICROSOFT WINDOWS OS;
- UNIX OS (RED HAT – UBUNTU DISTRO)
- SQL LANGUAGE;
- MIDAS (AS/400);

ARTISTIC SKILLS AND COMPETENCES

NA

Music, writing, design, etc.

OTHER SKILLS
AND COMPETENCES
*Competences not mentioned
above.*

DRIVING LICENCE(S) EUROPEAN DRIVING LICENSE A + B

ADDITIONAL INFORMATION NA

ANNEXES NA