

# Andrea Bortolini

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## EDUCATION

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### UCLA ANDERSON SCHOOL OF MANAGEMENT

Los Angeles, CA

#### *Master of Financial Engineering (MFE)*

GPA: 4.0/4.0

Expected December 2026

Fink Center Quantitative Finance Fellow (2026 Cohort)

*Relevant Coursework:* Stochastic Calculus, Econometrics, Investments

### BOCCONI UNIVERSITY

Milan, Italy

#### *MSc, Finance*

March 2023

- Awards: Yale Stock Trading Game Competition (Feb 2021 – *2nd place*, Yale SOM).
- *Thesis:* “Market Infrastructure: Opportunities and Risks from Distributed Ledger Technologies for Liquidity Providers”

#### *BSc, Business Admin. & Management*

GPA: 4.0/4.0

October 2020

- *Thesis:* “Black and Scholes model and arbitrage opportunities in today’s financial derivatives markets”

### UNIVERSITY OF CALIFORNIA, IRVINE

Irvine, CA

#### *Exchange Program*

Winter 2020

- *Awards:* Dean’s Honor List

## SKILLS

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- *Programming:* Python (NumPy, pandas, scikit-learn), SQL; working knowledge of R.
- *Quantitative:* Probability & statistics, stochastic processes, econometric modeling.
- *Tools:* Git, Excel (advanced modeling), Alteryx (data pipelines).

## EXPERIENCE

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### GOLDMAN SACHS

Warsaw, Poland

#### *Corporate Treasury, Associate (Jan 2025 - July 2025)*

July 2022 – July 2025

- Analyzed funding costs, liquidity profiles, and secured vs. unsecured issuance structures across European balance-sheet entities to support capital-structure decisions.
- Built data pipelines to monitor liquidity and funding-efficiency metrics, enabling scenario-based analysis under changing interest-rate environments.
- Partnered with trading, risk, and ALM teams on quantitative analysis of balance-sheet usage and funding strategy.

#### *Corporate Treasury, Analyst (July 2022 - December 2024)*

- Supported liquidity and funding management across multiple balance-sheet entities and fixed-income instruments.
- Automated analytical workflows for liquidity monitoring and controls, reducing manual processing and improving data reliability.
- Conducted data-driven analysis of funding costs and balance-sheet utilization to inform internal capital-allocation decisions.

### SOCIETE GENERALE

Milan, Italy

#### *Structured Bonds & Derivatives Intern*

October 2021 – April 2022

- Built payoff models and scenario analyses for structured products and exotic derivatives.
- Analyzed derivative structures under different market scenarios to support product structuring and trade evaluation.

## PROJECTS

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### Quant Forge - Machine Learning Crypto Backtesting Platform

- Built an end-to-end Python research and backtesting framework for systematic trading strategies.
- Implemented walk-forward validation, volatility targeting, and feature-based model selection.
- Designed an asynchronous Telegram interface for interactive strategy execution and performance analytics.
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## ADDITIONAL INFORMATION

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- *Languages:* Italian (native), English (fluent), French (conversational).
- *Interests:* endurance runner, poker, cooking, blockchain, decentralized finance.
- High-school mathematics olympiads (probability and combinatorics); national level.