

CURRICULUM VITAE

PERSONAL DETAILS

Name **Daniela Lazzari**
Nationality: Italian E-mail: daniela.lazzari@unipv.it

WORKING EXPERIENCE

- 2008 (Oct) – today **BANCA MONTE DEI PASCHI DI SIENA** - V.le Rosellini 20, 20124 Milan.
Economist& Asset Allocation Advisor
- Contribute to the tactical and strategic asset allocation investment process including preparing materials for the investment strategy committee, working closely with portfolios manger teams in fixed income, multi-asset, equities and alternatives;
 - Responsible regularly with Market Specialists, Private Bankers and Retailers to recommend the advised tactical and strategic asset allocation and share updates on investment strategy (in terms of macro insight and asset allocation), portfolios performance monitor and new business pitches;
 - Present and promote discretionary portfolio management mandates at meetings with clients or retail oriented campaigns;
 - Provide systematic education and materials to different functions internal to the Bank through conference calls, webinars or participation to events (e.g. lecturer at the internal course on the “*Process of Asset Allocation in Managed Portfolio and Advice*”);
 - Point out macroeconomic data and market news with written and graphical comments and investment opinions;
 - Develop internal research about longer-term economic and investment themes and their potential impact on expected returns by asset class.
- 2006 (Oct) – 2008 (Oct) **ABN AMRO ASSET MANAGEMENT SGR** - Cso Magenta 84, 20123 Milan.
Quant & Investment Strategy – Analyst
- Maintenance and realization of econometric models for the macroeconomic and financial analysis of the main economies (US, Europe, Japan, China);
 - Support to the portfolio management of the absolute return funds through the updates of statistical and econometric models and valuation of stocks and indexes based on cointegration analysis;
 - Implementation of long/short e statistical arbitrage strategies through the use of future e options;
 - Writing of weekly and monthly reports on the main macroeconomic events and financial markets for internal use and clients.
- 2005 (Nov) – 2006 (Aug) **Aureo Gestioni Sgr P.a.** - Via Revere 14, 20123 Milan. **Fixed Income Desk – Analyst**
- Macroeconomic analysis of the emerging markets, support to the EM bond portfolio management ;
 - Support the activities of the fixed income desk and daily liquidity management of the bond end equity funds, through the analysis of the front part of the European curve, using repurchase agreements and trades on spot and forward rates.

ACADEMIC EXPERIENCE

- A.A. 2017-2018 Adjunct Professor at University of Studies of Pavia for the course of “**Portfolio Management: Asset Allocation and Risk Control**”. MEGI (Laura Magistralis in Enterprise Management).
- 2017 (April) Lecturer at the Seminar on **Asset Allocation Drivers** in the course of Quantitative Finance MEFI (Laura Magistralis in Economics, Finance and International Integration) - University of Studies of Pavia

EDUCATION AND QUALIFICATIONS

- 2018
(Mar - certificate
expected graduation
Nov 2018) Master in **Asset Management @ Wharton**
Wharton University of Pennsylvania - Aresty Institute of Executive Education
First Finance Institute Certificate
- 2005 (Jul) **M.Sc. in Economics** at the University of Studies Pavia, with marks: **110/110 cum LAUDE**.
Dissertation Thesis: “New Keynesian Phillips Curve and Trend Inflation: an Empirical Investigation”
- 2003 (Jul) **Degree in Economics and International Relations** at the University of Studies of Pavia, with marks **110/110 cum LAUDE**.
Thesis: “Optimum Currency Area Theory : Should the UK join the European Monetary Union?”
- Spring Semester **EUROPEAN BUSINESS SCHOOL**, London, UK: study period abroad.
- A.A. 2002 - 2003 Courses attended: Principles of Financial Management, Global Banking, Business English.
- 2000 (Jul) **ITALY SCIENTIFIC DEGREE** with marks **100/100**.
Liceo Scientifico T. Taramelli, Pavia. Languages studied: English and German.

COMPUTER SKILLS

Office Automation: Word 2010, Excel, Access, Power Point

Data Providers: Bloomberg, Thomson Reuters Eikon

Financial Analysis Tools: Barra.

Statistical and Econometric Software: Eviews, Matlab, Gauss, R.

LANGUAGES

Italian: Native Speaker

English: Fluently spoken and written

German: Good working knowledge