Dennis Marco Montagna

Education

- ✓ CFA Charterholder. Charter awarded in June 2004.
- ✓ Milano, Politecnico di Milano, Graduate in Electronic Engineering. *The degree dissertation, based on mathematical model for quantum electronic devices, was rewarded with one extraordinary point for commitment and results achieved.*
- ✓ Voghera, Liceo Scientifico "Galileo Galilei", Scientific Degree.

Work Experiences

- ✓ <u>*May 2022 – Present (Current position) – Unicredit Wealth Management*</u>
  - ~ Advice Desk director, CIO Italy Client Solutions. Elaborating portfolio and asset allocations for private and corporate clients

- ✓ *June 2019 – May 2022 – Banca IMI – Banca Intesa*
  - ~ Capital Structure Arbitrage & Prop Desks director. Managing Equity and Corporate books with cash and derivatives. Coordinator if Specialist Team for Italian market

- ✓ *June 2016 – June 2019 – Credit Suisse Asset Management*
  - ~ Senior Equity Portfolio Manager for Institutional Clients, in charge for global equities selection and sector allocation, with Fundamental and Quantitative strategies. In charge also for Credit Suisse Equity Italy fund (*2 Lipper Fund Awards*).

- ✓ *June 2014 – June 2016, Banca IMI*
  - ~ Senior Equity Portfolio Manager for Prop Desk. Managing International Equities with cash & derivatives instruments applying Fundamental and Quantitative strategies.

- ✓ *Sept.1998 – Oct.2013, ARCA Sgr*
  - ~ Jan.2007–Oct.2013, manager for NordAmerica and International Equity Funds. I'm developing quantitative methods and models for active fund management and options strategy. Some good results achieved in terms of performance.
  - ~ Sept.2002–Dec.2006, Equity Fund Manager with focus on Italian Market. I got the direct responsibility of Optima Azionario Italia and Optima Small Cap Italia Funds, <u>achieving very good results</u>.
  - ~ Oct.1999–Sept.2002, Bond Fund Manager in the European Bond Team. I got also the responsibility of Corporate Bond selection for European Funds. Some good results for a small government fund in this period.
  - ~ Sept.1998–Oct.1999, Assistant for Fund Management Team (Equity and Bond) with focus on quantitative analysis of portfolios and risks.

- ✓ *Jan. – Sept. 1998, Politecnico di Milano - Institute of Physics*
  Internal Collaboration.

Academic

- ✓ *2023 - Present, University of Pavia - Faculty of Economics, Finance.*
  - ~ Adjunct Professor for "Portfolio Management". The course is based on two sections, Securities Selection and Portfolio Management.

- ✓ *2012 - 2022, University of Pavia - Faculty of Economics, department of Quantitative Methods and Finance*
  - ~ Adjunct Professor for "Models and Methods for financial engineering" (former Data Processing Systems).

  - ~ Supervisor for several graduate Thesis in Finance, based on Alpha generation, Volatilities strategies and Portfolio selections and construction.

- ✓ *Jan - Jun 2014, SAFE Center of Excellence Frankfurt*
  - ~ External Research Assitant – main topics Systemic Risk and Finance Sector.

- ✓ *2014 IMEF – Master in Economics and Finance – University of Ca' Foscari Venice*
  - ~ Teacher

Other Course and Membership

- ✓ Advisory Board – Politecnico di Milano
- ✓ CFA Institute and ISIP Member.
- ✓ Past Member of Osservatorio Monetario ed Economico, Università Cattolica di Milano.
- ✓ Jan.2000 – SDA Bocconi Milano course "New Methods of Portfolio Management".
- ✓ Oct.1997 – Politecnico di Milano, course "Superconductor Physics".
- ✓ Sept.1996 – SnamProgetti Milano, workshop "Inside the Firm".

Languages

Fluent in English and French.

Computer

Proficient user of Matlab and Bloomberg, also in conjunction with excel spreadsheet, skilled in database management and in general program development. Basic knowledge of Risk Management Barra softwares.

At the time of University, I was consultant for some software projects in a small company and in the public sector.

Hobbies and Others

Reading, trekking, archaeology, astronomy (I gave several lectures for my public association and public Planetary), tennis and chess. I was for many years voluntary of Red Cross in Italy and volleyball player.

Contacts,   Linkedin: https://www.linkedin.com/in/dennis-marco-montagna-7709431/
SSRN research:
https://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=2418899