

ANTONELLA MORABITO

JOB TITLE: Quantitative Portfolio Manager
 ORGANISATION: UBI Pramerica Sgr SpA, Milan, Italy
 MF: IV Edition (2001-2002)



EXPERIENCE

November 2004 - Present: *Quantitative Portfolio Manager*, UBI Pramerica Sgr SpA

- Development of market timing, tactical asset allocation and stock picking models;
- equity, bond and currency portfolio management, mainly applying quantitative methods.

April 2004 - November 2004: *Wealth Manager*, Banca Intermobiliare di investimenti e gestioni BIM SpA

Support and advisory activities on portfolio management, mainly for the private banking network.

September 2002 - April 2004: *Junior Risk Manager*, Cofiri

- Performance analysis, based on risk-adjusted performance measures;
- application of analysis and control instruments in order to assess the comprehensive portfolio risk, to evaluate ex-ante asset allocation or stock picking strategies and define ex-post performance attribution;
- credit risk valuation on quantitative basis;
- skills development on the Credit Derivatives subject, with particular reference to CDO structured products.

EDUCATION

- 2001 - 2002: *Master in Finance*, CORIPE Piemonte, University of Torino
- 1996 - 2001: *Laurea in Economics*, University of Pavia