

Sara Zaltron

Through the years, I gained relevant expertise in Risk Management & Control, strengthened in more than a company through the implementation of predictive analysis projects. I founded and directed a company specializing in machine learning models for a range of financial topics, from asset management to audits. I am Board Member in CGNAL, company focused on extracting insightful and reliable information through the development of machine learning algorithms within Big Data solutions that arise from business objectives. CGNAL carries out data-driven applications in several industrial sectors.

In my professional experience, I have gained an extensive expertise in asset management covering all three key pillars arising from Risk Management activities: Market Risk, Operational Risk, Credit/Counterparty Risk, combining purely quantitative features, deriving from my degree in Mathematics, with a pragmatic outlook and international approaches, with a focus on supporting highly demanding projects.

During my international fieldwork, I dealt with foreign and mainly new businesses directly interacting with authorities in different countries setting up interest-worthy partnerships.

I was and still I am a lecturer for London Stock Exchange Group, several universities and training courses both in Italy and abroad. I teach at the Advanced Training Course in Financial Mathematics at the Alma Mater Studiorum – University of Bologna.

I have held and still hold offices in companies, supervised and listed, mainly pertaining to the financial sector.

I am Associate in AC Group – Annunziata & Conso where I developed and oversee Risk Management department.

Work Experience:

- 2019 – present AC Group – Annunziata & Conso
Associate
- 2019 – present BG Valeur SA Lugano – Generali Group
Independent Board Member
- 2019 – present BIM - Banca Intermobiliare di Investimenti e Gestioni S.p.A.
Independent Board Member
Risk Committee – President
Remuneration Committee – President
Independent Board Member Committee - Member
- 2019 – present CGNAL srl – Artificial Intelligence
Board Member
- 2019 – present ZConsulting srl -
Founder and President
- 2018 – 2019 CGM Azimut Monaco
Board Member
- 2018 – 2019 Oltre Venture Capital
Advisory Board Member
- 2017 – 2019 Azimut Holding SpA
CCO – Chief Controlling Officer
- 2017 – 2019 Azimut Analytics S.r.l.
Founder and President

2016 – 2017	Azimut Holding SpA <i>Head of Risk Management</i>
2014 - 2016	Azimut Capital Management – Azimut Group <i>Head of Risk Management</i> <i>Board Member</i>
2011 – 2014	Eurizon Capital SGR – Intesa Sanpaolo Group <i>Head of Portfolio Analytics & Investment Support (Investments Dpt.)</i>
2005 - 2010	Eurizon Capital SGR – Intesa Sanpaolo Group <i>Head of Operational & Risk Control (Risk Management Dpt.)</i>
2003 – 2005	Sanpaolo IMI Asset Management SGR – Intesa Sanpaolo Group <i>Head of Performance Attribution and Reporting Coordination (Risk Management Dpt.)</i>
2002 – 2003	Sanpaolo IMI Asset Management SGR – Intesa Sanpaolo Group <i>Head of Institutional Support and Reporting Coordination (Management Dpt.)</i>
1998 – 2002	Deutsche Asset Management SGR - Deutsche Bank Group <i>Portfolio Analysis & Performance Measurement</i>
1996 – 1998	Deutsche Bank <i>Dpt. of Research, Studies and Strategic Planning</i>

Education and Qualifications:

Degree in Mathematics

University of Padua – Economy Statistics Stream – academic year 1994-95

Thesis title “**Interest Rate Term Structure – Mathematical Models**”, Supervisor Prof. Wolfgang J. Runggaldier

Classic High School Studies (Liceo Classico)

Academic and Tutoring Activity

Alma Mater Studiorum – Bologna University

Mathematics for Finance – Professor 2017 - present

University of Studies of Bergamo

University of Insubria

MIP: Master in Corporate Finance & Investment Banking

The Risk Management – May 2008

London Stock Exchange Group

Inside an Exchange System – September 2013

Inside an Exchange System – December 2013

Inside an Exchange System – May 2014

Risk Management in the Fund Industry – October 2013

A European Regulatory benchmark – October 2013

Systemic Risk – January 2014

Borsa Italiana (Italian Stock Exchange) - Academy

The Management of Operational Risks – May 2007

The Management of Operational Risks in the SGRs Asset Management Companies – April 2008

Real Estate Risk Management – October 2008

The Management of Operational Risks in the SGRs Asset Management Companies – March 2010

The Asset Management/Collective Investment Funds – October 2010

Milano Finanza (major financial newspaper)

Financial Management and Risk Control – COVIP December 2010
Counterparty Risk and Operational Risk – COVIP December 2011

ISIDE

Developing Financial Advisory – February 2013