

Matteo Bonetti

Department of Risk Management, Financial Markets Division
De Nederlandsche Bank
Spaklerweg 4, 1096 BA Amsterdam
Netherlands

m.bonetti@dnb.nl
Website: <https://www.mbonetti.com/>
Mobile: (+31) 621893852
Mobile: (+31) 621933447

RESEARCH AREA **Asset management, institutional investors, financial networks, empirical asset pricing, pension finance**

EDUCATION **Maastricht University - School of Business and Economics**
Ph.D., Finance
September, 2016 - 2020. Defended in 2021
Thesis: Alternative factors driving pension fund investments
Advisors: Rob Bauer and Dirk Broeders
University of Turin - School of Management and Economics
M.Sc., Master in Quantitative Finance and Insurance
September, 2013 - March, 2016
Umeå School of Business, Economics and Statistics
Erasmus Exchange Programme
September, 2013 - February 2014
University of Turin - School of Management and Economics
B.Sc., Bachelor Degree in Economics and Finance
September 2010 - July 2013

RESEARCH **Working papers:**
Pension Fund Equity Performance: Herding Does Not Pay Off
Job Market Paper, November 2021
The impact of trustees' age and representation on strategic asset allocations
with Rob Bauer, Rien Bogman and Dirk Broeders, December 2020
Common Advisor Effect in Strategic Asset Allocations
with Rob Bauer and Dirk Broeders, October 2020
Work in progress:
Pension Funds Investment Consultants Hiring and Firing
with Aleksandar Andonov and Irina Stefanescu, November 2021

RESEARCH VISITING **University of Toronto - Rotman School of Management**
Visiting Ph.d., Finance Department. Host Mikhail Simutin
September 2019 - December 2019
De Nederlandsche Bank
Visiting Ph.d., Strategy Department
September 2016 - 2020

CONFERENCES PRESENTATION **2021**
NETSPAR International Pension Workshop, Online; Financial Management Association (FMA) annual meeting, Denver (Online presentation)
2020
Nederlandse Economenweek 2020 (Online presentation)
2019
American Finance Association (AFA) PhD. Poster Session, Atlanta; NETSPAR International Pension Workshop, Leiden; Financial Management Association (FMA) annual meeting, New Orleans
Discussant: *NETSPAR International Pension Workshop, Leiden; Financial Management Association (FMA) annual meeting, New Orleans*
2018
Belgian Financial Forum - National Bank of Belgium, Brussels; NETSPAR Pension day, Utrecht; Paris Financial Management Conference (PFMC), Paris
Discussant: *NETSPAR Pension day, Utrecht; Paris Financial Management Conference (PFMC), Paris*

SEMINAR PRESENTATION **2020**
University of Amsterdam; Guest lecture University of Turin

2019
De Nederlandse Bank; Rotman School of Management - University of Toronto; Global Risk Institute, Toronto; Schulich School of Business - York University

2018
De Nederlandse Bank; Maastricht University

2017
Maastricht University

TEACHING **Institutional Investors** (M.Sc. Finance), Fall 2018/Fall 2017, 3 tutorials.
Options and Futures (B.Sc. International Business, B.Sc. Economics, B.Sc. Econometrics), Spring 2020, 3 tutorials.
Investment Analysis and Portfolio Management (B.Sc. International Business), Fall 2018, 2 tutorials.
Finance 1 (B.Sc. Economics), Spring 2018/Spring 2017, 2/3 tutorials.
Corporate Governance (B.Sc. in International Business), Spring 2017, 2 tutorials.

Average evaluation: 8.4 out of 10

Thesis supervision (M.Sc. in Finance) Spring 2017-Present, First thesis supervisor for a number of 20 M.Sc. students with specialization in Sustainable Finance, Financial Economics, Strategic Corporate Finance.

MEDIA COVERAGE “Economists warn investment groupthink could hurt pension outcomes”, IPE, March 29, 2019
“Spredien van beleggingen zorgt voor minder stabiel pensioenstelsel”, PensioenPro, March 21, 2019
“Is herd behaviour influencing strategic asset allocation?”, Canadian Investment Review, November 29, 2018

PROFESSIONAL EXPERIENCE **Financial risk manager**
De Nederlandsche Bank, Financial markets division
September 2020 - Present
Research scanning service
International Centre for Pension Management (ICPM), monthly contributions
September 2018 - 2020
Research assistant
Collegio Carlo Alberto - CeRP, for Flavia Coda Moscarola and Mariacristina Rossi
April 2016 - August 2016
Thesis internship
Incofin Investment Management - Antwerp division, Master Thesis: The Probability of Default of Microfinance Institutions
June 2015 - December 2015

GRANTS **2019**
GSBE International Travel Grant, Maastricht University
Ph.D. Travel Grant, American Finance Association

PERSONAL SKILL **Languages**
Italian (native), English (fluent), Dutch (basic, B1)
Programming
Stata, Matlab, SQL (basic), and VBA (basic)

REFERENCE Rob Bauer: r.bauer@maastrichtuniversity.nl
Dirk Broeders: d.broeders@maastrichtuniversity.nl
Aleksandar Andonov: a.andonov@uva.nl