

# Antonio Rodríguez Sánchez

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## University Qualifications

2020-2021	<b>MSc in Artificial Intelligence applied to Financial Markets</b> Link: <a href="#">MIA-X5</a> AI and ML focused on financial markets.	Madrid, Spain
2016-2017	<b>Executive MSc in Quantitative Finance - MEFC-BBVA</b>	Madrid, Spain
2014	<b>MSc in International Finance (Feb –Dec)</b> Instituto de Estudios Bursátiles (IEB), Full time, in English <i>Dissertation: Algorithm to select Pair bets in the Stock Market</i>  Finance in a Globalized World Program- <b>The Wharton School</b> International Financial Markets Program- <b>The London School of Economics (LSE)</b>	Madrid, Spain  Philadelphia, PA,USA London, UK
2012-2014	<b>MSc Robotics and Automation</b> Carlos III University <i>Dissertation: Improving Sampling-based Path Planning Methods with Fast Marching</i>	Madrid, Spain
2008-2012	<b>Technical Engineering Degree in Industrial Engineering, Electronics</b> Comillas Pontifical University (ICAI) Final Project: Low-Cost USB Oscilloscope Entrepreneur at Start Comillas, leading two projects: <ul style="list-style-type: none"><li>• Watch me: telemedicine and mobility</li><li>• Start2B: spreading entrepreneurship</li></ul>	Madrid, Spain
2012	<b>BEng in Electrical and Electronical Engineering</b> Glyndwr University	Wrexham, Wales

## Work Experience

Apr-2018	<b>BBVA, Global Markets Risk Unit</b>	Madrid, Span
Ongoing	<u><b>RMG - XVA &amp; Capital Measurement, Senior Analyst</b></u> <i>Main responsibilities:</i> My main role is to calculate credit adjustments in CIB. Main activities: <ul style="list-style-type: none"><li>• Calculate AVAs in GMRU, CIB</li><li>• Maintenance and improvement of Scenario Generator.</li><li>• Calculate Bilateral CVA and FVA in GMRU, CIB.</li><li>• Improvement and automatization of the calculation in order to reduce operational risk and improve efficiency.</li><li>• Implementation of the new KCVA methodology.</li><li>• Calculate manual consumptions.</li></ul>	

Jun-2015	<b>BBVA, Global Markets Risk Unit</b>	Madrid, Spain
Apr-2018	<u>Risk surveillance Support and Structured Risk Unit, Analyst</u> <i>Main responsibilities:</i> My role is to give Support and solutions to projects related with Risk Measurement across multiple asset classes including interest rates, credit, foreign exchange, equity, funds and commodities in different aspects of them, from a financial, methodological, programming and quantitative perspective. Main activities: <ul style="list-style-type: none"> <li>• Model development, documentation and implementation.</li> <li>• Analyze and monitor emerging trends for risk, valuation, simulation.</li> <li>• Maintain corporate risk databases. Construct, evaluate and improve data quality indicators.</li> <li>• Respond to risk measurement related requests by other departments.</li> </ul>	
Dic-2014	<b>Banco Popular, Treasury Room</b>	Madrid, Spain
Jun-2015	<u>Strategies and Models in the Derivatives Desk (Treasury's Quant Department) Internship</u> <i>Main responsibilities:</i> <ul style="list-style-type: none"> <li>• Support to the Strategies and Models desk in daily tasks, and R&amp;D projects.</li> <li>• Automation of Quantitative Modules in Excel.</li> <li>• Creation of a unique system to value financial derivatives of any kind (derivatives calculator) to back up the bank's accounting by valuing every position.</li> <li>• Creation of an investing simulator to study and calibrate a trader's operative to improve its decision taking, and therefore improving its performance by presenting different adverse and non-adverse market situations.</li> <li>• Design of a Chromatic Manager to manage your position in derivatives and assets representing the actual position by colors in a table. Back testing of operations.</li> <li>• Parameterization of exotic options into the bank's systems.</li> </ul>	

## Additional Education and Activities

2019	CFA Level I Passed	Madrid, Spain
2014-2015	<b>Financial Options and Futures - IEB</b> Advanced Specialisation Programme in Financial Options and Futures.	Madrid, Spain

## Skills

Software Skills	VBA, Python, Tensorflow, R, SQL, C, .Net, Latex, Office, Bloomberg
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## Other skills

I am an inquisitive person and love to learn new things. I look to find solutions and learn from everything I do mixing my knowledge of different subjects such as programming, finance and engineering. I am also an entrepreneur at heart.

I consider myself open-minded, and I am very happy to live abroad and experience new cultures. I have already done so as I have spent my childhood in Mexico, Colombia, US, and Canada, and during my university studies, I had the chance to study for a year in Wales.

I am hardworking, very comfortable with numbers and programming, and have a strong capacity to deliver under pressure.