# DIEGO MONTEMAYOR

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*Full-Stack Engineer & AI Builder | Former Wall Street VP | Lean Tools & Automation Specialist*

## PROFESSIONAL EXPERIENCE

*TECHNICAL PROJECTS & PRODUCT BUILDS*                                    *New York, NY*
**GearShare Marketplace (React Native, MongoDB, Node.js – Ongoing)**      *Apr. 2024 – Present*
- Building a modular full-stack rental platform with calendar-based availability and escrow-style booking.
- Engineered scalable Node.js APIs supporting image processing, secure messaging, and CRUD listing updates.
- Architected MongoDB schemas enabling efficient filters, wishlists, and social interactions.

**Automated Invoicing & CRM Integration (Google Apps Script, Zoho)**
- Shipped an end-to-end automation system that generates invoices from calendar entries.
- Built pre-filled form reminders triggered before events with dynamic user data, completely eliminating data entry.
- Managed OAuth tokens, paginated fetches, and deduplication for contact workflows.

**Transformer-Based Algo Trader (Python, PyTorch)**
- Optimized a Sharpe-maximizing portfolio allocator using transformer architecture.
- Achieved Sharpe ratio > 1.5 via GPU training and backtesting across multi-asset strategies.
- Created custom loss function to maximize risk-adjusted return with leverage penalties.

**Recipe Sharing App (React Native, MongoDB, Node.js)**
- Deployed a working prototype platform for recipe sharing with authentication, search functions, and messaging.
- Implemented React Native UI with chat previews, follow features, filter and sort options, and personalized feeds.
- Streamlined backend with token auth, image handling, threaded messaging, and category-based search.

*SIXTH STREET PARTNERS*                                                   *New York, NY*
**Structured Credit Investor, Vice President and Associate**             *Jun. 2021 – Apr. 2024*
- Led structuring and negotiation for 3+ CLOs financing $1.2B+ in assets, optimizing deal structure and legal terms.
- Drove investment in CLO mezzanine, equity, and IG debt, helping grow platform AUM from $1.3B to $6B.
- Managed three portfolios independently while executing relative value analytics with Python and Excel.
- Spearheaded automation projects including API-driven stress-testing models and a portfolio review system, enhancing investment process efficiency end-to-end.
- Architected ESG investing policy, aligning investment standards with evolving regulatory frameworks.
- Secured $100MM internal capital allocation by pitching liquid credit strategy to the firmwide capital committee.

*JP MORGAN CHASE & CO.*                                                   *New York, NY*
**Credit Structuring Associate and Analyst**                            *Jun. 2017 – May 2021*
- Personally structured $30B+ in CLO transactions across 60+ deals, coordinating with investors and legal counsel.
- Originated three new mandates through client relationship building and innovative structuring.
- Led financial modeling and legal negotiations for high-profile deals including OHA 5 ($601MM) and Franklin Square's inaugural CLO.

## EDUCATION

*YALE UNIVERSITY*                                                         *New Haven, CT*
**Bachelor of Arts in Economics, with Distinction**                      *May 2017*
- GPA: 3.8
- Thesis: *The Impact of Economic Growth on Environmental Degradation*
- Internships: JP Morgan Markets (Summer 2016) and Fairholme Capital Management (Summer 2015)
- Co-Captain and Treasurer, Yale Skeet and Trap; Board Member, Yale Social Investment Team

## ADDITIONAL INFORMATION

**Technical Skills:** Python, JavaScript, React/React Native, Node.js, MongoDB, PyTorch, Google Apps Script, Google Colab
**Languages:** English, Spanish (Native), German (Intermediate), Japanese (Beginner)
**Finance:** Structured Credit, Underwriting, Market Analysis, Transaction Modeling | **Certifications:** Series 7, 63, 79
**Interests:** Running, Mountain Biking, Skiing, Watercolor, Reading (Fiction and Non-Fiction) | **Citizenships:** U.S.A.; Mexico