

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

- Underwrote \$30B+ in CLO transactions across 60+ deals, coordinating with investors and rating agencies.
- 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