**Paul Constantino**

[phctrade@gmail.com](mailto:phctrade@gmail.com) | 312-286-9713 | [linkedin-pc](https://www.linkedin.com/in/paul-constantino-6ab8555)

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Senior Fintech SME with extensive experience in front office trading, electronic and algorithmic trading, model design and development, risk, compliance, and associated technologies with a proven track record of designing solutions, leading business and technical teams, and implementing transformational technologies in the financial markets.

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**Core Competencies**

- Trading Risk & Surveillance Platforms • Regulatory Reporting (CFTC, SEC, EMIR)  
- Business Analysis & Requirements Gathering • Front Office & Electronic Trading Workflows, Processes and Data Structures  
- Trade Surveillance Logic & Pattern Detection • Risk Architecture (VaR, CVA, XVA, Stress Testing)  
- Python, VB, VBA, Java, JSON, SQL, Oracle for Data Analysis & Automation  
- Agile Project Leadership • Cloud Architecture • OMS/EMS Integration

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**Professional Experience**

CTT Advisors – Dec 2013 to Present

**Quant/SME**

Founded CTT to focus on quant trading and consulting:

* **Quant Trader – Jul 2020 – Present**

Quantitative Trader in the secondary markets deploying automated, electronic trading models and executing multiple strategies (ETF create/redeem, ETF arbitrage, long/short, flow, market making, delta neutral, limited hedge, and relative value) in cash, futures, and options in equities, fixed income, commodities, FX, and crypto markets.

* **Transformation Lead Northern Trust – Sep 2024 to Feb 2025**

Led a transformation team on the analysis and assessment of NT global FX operations and technology to identify inherent risk in operations, processes, and data structures providing a detailed assessment and roadmap for modernization and future state delivery.

* **Senior Consultant Wells Fargo – Dec 2022 – Nov 2024**

Contracted as SME in electronic trading and developed a trade surveillance solution (logic built in Python with SQL customized queries on the back end) that monitors orders, RFQs, quotes and ESPs (electronic streaming quotes) from the front office for various metrics (front running, spoofing, layering, best ex, etc.) and reporting on market behavior patterns examining millions of transactions per day. Currently working on FX Auto conversion in the payments space.

* **Senior SME PWC – May 2022 – Dec 2022**

Contracted as subject matter expert in cleared swaps providing an analysis of readiness for rules changes to CFTC regulations 43/45 changes at a Swaps Execution Facility (SEF) and Swaps Dealer (SD)

* Provided detailed analysis of swaps products executed on and off-facility, providing recommendations on improvements to process and data content.
* Developed controls and a solution dashboard for ensuring compliance to the regulatory changes.
* Mapped rule changes in CTFC 43/45 to a new data model and highlighted gaps for both Clients.
* **Senior Business Analyst/PM Charles Schwab & Co. – Jun 2021 – Apr 2022**

Led programs in Trading and Risk for the Charles Schwab & Co. and TD Ameritrade merger

* **Senior Business Analyst/Lead - Wells Fargo – Jun 2019 – Jun 2020**

Led the design and development of a new independent price verification platform deploying virtual technologies and automated processes providing independent pricing for all traded securities at the bank by re-engineering all front office pricing models.

* Managed business analysis and technical teams in a phased development approach re-engineering all pricing models and processes deployed from front office trading and risk desks
* Worked extensively with C-Suite Management team to identify strategic direction and product recommendations translating to deliverables
* Led the implementation and designed the testing solution on Calypso v.15 configured for swaps, alternatives, and exotics as well as ran pricing models over grid solution fed by external data feeds (Totem, BBerg)
* Mark-to-model, vendor price comparisons, embedded trader pricing logic written in Python, connecting to scalable in-memory database and SQL database
* Managed team through Jira
* Led through example and worked hands-on extensively with data to manage and troubleshoot the required mapping processes using Excel, VBA, Python, and SQL
* **Electronic Credit Trader Prelude Opportunity Fund, LP – Jun 2017 to Jun 2019**

Managed an ETF arbitrage trading strategy in IG corporate bonds executing via a fully automated, electronic trading model.

* Generated **32% gross PnL** (80% winning trades with 5x leverage) vs benchmark -.05% over same period - see [www.cttadvisors.com/strategies](http://www.cttadvisors.com/strategies)
* The model was developed on Excel using VB/VBA for embedded logic and accessing APIs of the electronic ATS/ECNs to generate thousands of orders in real time and executing requiring no last look. Currently porting model to Python.
* Model logical objects include; rating, structure, curve, liquidity, risk, exposure, flow, fundamentals, position, capital limits, maximum loss, profit target, hedging, hedge composition and value, bid/ask spread capture, securities lending, and holding period
* An extensive product control and testing process was implemented to ensure the model performed as intended and resulting in release for generating thousands of orders intra-day with no last look required
* **Senior Business Analyst/Lead - Mitsubishi Financial Group – Mar 2016 to Jun 2017**

Led the technical migration of three large businesses in the private equity/hedge fund space to a private Cloud (and AWS) operated by a managed services provider (MSP-Options IT)

* Created and ran a RFP using a proprietary, objective scoring model developed by CTT and sent to Options-IT, Rackspace, FIS, Century Link, and Ez Castle
* Design the migration of MFS Global to the new MSP (15 global locations, 1,000+ employees, 10+ global data centers, 1,000s of VMs and DBs)
* Designed and set up new VMs, DBs, and FTP/S servers maintaining 15-minute SLAs to generate NAVs on Client funds including CALPERS, Neuberger Berman, Guggenheim, and UBS
* **Senior Business Analyst/Lead – Mizuho Prime Brokerage – Jan 2010 to Dec 2014**

Led the design, development and implementation of an enterprise high frequency trading (HFT) platform solution.

* The solution included vendor components including Ullink, Fidessa, GMI, Front Arena, Apex, and bespoke solution development.
* Designed a total return swap (in Front Arena) to manage Client (mostly hedge funds like Tudor) risk by maintaining synthetic positions with Clients while executing stock, stock option, futures, and options on futures directly on exchange with Mizuho as counterparty.
* Designed a bespoke collateral management, risk, and pricing module fed by system components.
* More than three years in development with hundreds of FTEs and contractors.
* **Team Lead/Quant Trader – Jan 2013 to Mar 2016**

Designed, developed, and launched an automated, electronic trading model in the US credit space generating thousands of orders in real-time through the use of embedded AI objects.

* **Wells Fargo – Senior Business Analyst/Lead - CVA Program – Oct 2013 to May 2014**
  + Led the trading desk, quant desk, technology team, and risk team in the development of a new CVA platform to address MRAs from the FRB related to the Dodd Frank Act (Led CVA desk, IT, Risk, Quant, and Risk Technology teams)
  + Developed the program framework and solution timeline in collaboration with team
* **Quant Trader** **– Jun 2014 to Mar 2016**
  + Designed and developed a new trading model in credit (IG corporate bonds) resulting in a fully automated, electronic trading model used in ETF arbitrage trading strategies
  + Eagle Seven – Quant Trader - **Jun 2014 to Jun 2015**
  + ITG Connect – Quant Trader - **Jul 2015 to Feb 2016**
* **Design/Develop/Launch of Real Time Risk Solution for Global Banks – 2013 to 2020**

Led the development of a real-time risk solution

* **Technologies –** In-memory database (McObject), memory management and allocation (Kove Technologies, Model Design (CTT Advisors)
* **Solution Clients –** Rolled out to global banks including Wells Fargo, Bank of America, and JP Morgan
* **Performance –** The solutionmodel ran a monte carlo simulation calculating VaR (value at risk) deploying in memory database and memory management technologies generating 840 million transactions/calculations per second on a 4 COTS server grid

(Additional experience available upon request)

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**Certifications**

Cornell University – **Python for Data Science Certification** – October 2022

FINRA Series 24, 7, 65, 3 January 2000 (expired)

**Proficiencies, Technologies, Applications, Systems, Platforms**

Program/project management, platform and data architecture, RFP, Cloud, BPO, AWS, VM, FTP, Citrix,

SME, process flows, front office trading, electronic trading, middle office, back office, collateral management, clearing,

Equities, FX, fixed income (treasuries, corporates, municipals, mortgages, agencies), derivatives, options, synthetics, ABS, CDO, CDS, CDX, CMO, MBS, TRS, CFD, swaps, forwards, commodities, Dodd Frank, Basel, VaR, CVA, ES, FRTB, monte carlo, greeks, AI,

Excel, VB, VBA, Python, Jira, Confluence, Sharepoint, O365, MSFT Office, Visio, T-SQL, SQL, SQL queries, MSFT Access

Bloomberg, Calypso, Murex, Summit, Sophis, Open Link, Fidessa, OpenLink, Wall Street Systems, Front Arena, Apex, Martini, Geneva, CRD, Ullink

ICE Bonds (Bondpoint, TMC), TradeWeb, Market Axess, MTS, Interactive Brokers, Bloomberg

**Education**

**University of Notre Dame Mendoza Graduate School of Business** – MBA

**Duke University** – AB Political Science

Duke Football Captain