**PEDRO NUNES**

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**EXPERIENCE:**

**Deutsche Bank A.G. (NYSE: DB) - E-Trading Surveillance AVP - Cross Products April 2017 – Present, New York, NY**

* Monitor the Bank’s Global Equities, Global Credit, Core Rates, FX and Money Markets businesses to prevent embezzlement and money laundering by analyzing trades that breach the Unsupervised Machine Learning Risk Model’s thresholds.
* Make Enhancements to the Risk Model and raise its f1 score by adding elements such as corporate actions, trade life-cycle events, and other BAU amendments to raise the risk model’s accuracy score.
* Made trade detection operational process more efficient by discussing Product backlog, UX/UI design as assistant Product Manager and by migrating Surveillance process from current vendor systems to in-house developed Case Analysis Tool.
* Stepped in to lead project for Finance to monitor and flag the flow of capital between DB legal entities to meet minimum capital requirements done by the Trading desk where in accordance to regulation is meant to be done by Finance.
* Learned SQL, Python to own, execute, and develop business intelligence reports for internal stakeholders across the bank. Re-wrote existing report’s Python/SQL source code to effectively meet new requirements and make existing queries faster.
* Take lead in the De Minimis process by liaising with Market Risk and Trading to identify all trades booked past month-end not factored into monthly Value a Risk calculation to adequately calculate and report the firm’s RWA on a monthly basis.

**MUFG Bank, Ltd. (NYSE: MUFG) – Product Control Analyst - Credit Derivatives April 2016 – March 2017, Jersey City, NJ**

* Own the P/L attribution process for the Bank’s Credit Derivatives Desk by obtaining the end of day Market Data, Spreads, valuing and calculating P/L for the CDS, CMBX, RPA, and Amortized Loan books on a position and portfolio level.
* Communicate CDS P/L drivers and anomalies to traders, by investigating the spreads uploaded to the pricing model, booked Notionals, basis points, last coupon dates, and maturity dates entered in the booking system to verify the Mark to Markets, and calculate the MTM/NPV for independent price verification. Conduct reconciliation between books and systems to clear breaks.
* Coded new Macros and updated the Credit Derivatives Desk P/L Excel model’s existing VBA source code to calculate Implied Spreads for newly traded CDS positions with maturities exceeding 10 years.
* Integrated the P/L calculation for the newly traded loans book to the existing Excel pricing model, and automated majority of the end P/L report’s data QA process reducing process run time by 10 minutes using VBA while also raising accuracy.
* Booked CDS MTMs, Tenors, PV01, RPA amortization schedule, Loan terms, and Yields to forecast payoff schedule.
* Trained new-hire on all aspects of the attribution process, excel model functionality, product structure, data flow, and source files.

**Spartan Capital Securities, LLC – Asset Management Analyst March 2014 – February 2015, New York, NY**

* Conducted Financial Analysis using macro-economic indicators, Financial Ratios, Greeks, and technical analysis to find suitable investments to include in existing client portfolios.
* Listened to quarterly earnings calls and used Bloomberg Terminal to research company business and Fundamentals to access credit risk and forecast long-term equity valuation outlook.
* Raised and managed a portfolio of 3mm USD for corporate clients generating returns of 15% to 30% gross to them.
* Contacted warm leads to identify investor profile, raise funds and make prospective client’s part of the Spartan Capital Family.
* Worked with accredited investors in person and over the telephone to re-balance portfolios, increase AUM, and increase revenue.
* Successfully completed sales training program, designated Series training course and obtained Series 7 and 66 Licenses.

**SKILLS:**

* Bilingual: English/Portuguese; Basic: Spanish.
* Credit Analysis: Income and Cash Flow Statements, Balance Sheet, Leverage Ratios. Macro/Micro Economic Analysis, Option Greeks. Monte Carlo, Value at Risk, Sharpe Ratio, CAPM, Fama-French Model, ARMA model, ARIMA model, GARCH model.
* Machine Learning: Natural Language Processing, Balanced Random Forests/Easy Ensemble AdaBoost Classifier, Naive Random/SMOTE/SMOTEEN Oversampling, Logistic Regression, Long Short Term Recurring Neural-Networks.
* Git, GitHub, Git Bash, Git Lab, VS Code, Jupyter Lab, Slack, Jira, Tableau, Postman, Bloomberg, MS Word, PowerPoint, Excel: Pivot Tables, Logic Functions, V-Lookups, Data Filters.
* Python 3 - Pandas, Numpy, Plotly, Seaborn, Matplotlib, APIs. SQL. VBA.

**EDUCATION:**

**Columbia University – Boot Camp, Fintech Software Engineering** GPA: 4.0/4.0, **Cohort of 2020**

* Financial Econometrics, Time Series Forecasting, Trading Algorithms, Machine Learning in Finance, Blockchain Development.

Series 7 (FINRA); Series 66 (63 and 65) (FINRA) Obtained Jul 2014, Oct 2014

**Rutgers University - Newark – Bachelor of Science (BS)**, **Finance, General**  **Class of 2013**