Nuno T. Martins

MsC.

Experience

2019.11 – 2020.12 *and* 2021.08 – Present

Trader

Treasury and Debt Management Agency

- Oversaw the execution of Sovereign Debt auctions, exchanges and repurchases on the Bloomberg Auction System (BAS)
- Negotiated derivative operations for risk management and hedging
- Issued multiple opinions on financing operations regarding regional sovereign debt issuance and State Owned Enterprises loans
- Oversaw the development of the benchmark for the active management of sovereign issuances by improving the tool developed (in Python) which determines the best issuance strategy on an efficiency frontier that minimizes cost and risk, according to pre-determined limits
- Accomplished the implementation of the benchmark for treasury surplus applications by developing a tool in Python to select, according to pre-determined risk limiting conditions, the best possible assets for the desired goal

2020.12 – 2021.07

Advisor

Cabinet of the Secretary of State for Finance, Ministry of Finance

- Organised and co-coordinated events between working groups during the Portuguese Presidency of the Council of the European Union (PPUE) including supporting the organisation of the in person Ecofin meeting
- Hosted and directed (inc. editing and publishing *a posteriori*) online, informal events (Virtual Talks)
- Developed a registration web portal for participants in events
- Created an analytics dashboards for the public attendance of the online meetings

2015.02 – 2019.10

Consultant

Technical Unit For The Follow-Up And Monitoring Of State Owned Enterprise, Ministry of Finance

- Issued multiple opinions on the Budget and Activity Plans, Corporate Governance Reports and Budget Execution Reports of State Owned Enterprises (SOE)
- Accomplished the implementation of a reporting tool, lowering the time required to create the quarterly and annual reports from multiple weeks to a few hours by (1) automating the extraction of financial information for more than a hundred SOEs from a web portal using VB.NET; and (2) implementing a robust yet flexible Excel tool, following the FAST Standard, capable of handling large and possibly less than accurate, sets data
- Designed, implemented and managed a local database (Access) aggregating the entirety of the financial information from SOEs, with forms for data extraction
- Implemented the risk metrics and measuring tools for SOE based on the information provided by the SOEs, macroeconomic variables and forecasting models

2014.02 – 2015.01

Consultant

Aubay

- Participated in the overhaul of sales platform for financial products for Santander Consumer in Germany by elaborating technical and functional requests from the client (Santander Consumer DE) for the development team (Geoban ES)
- Improved an internal time reporting tool, thereby reducing operational time in consolidating all the different reports into a single, manageable source of information

2013.07 – 2014.02

Associate researcher

Systems and Robotics Institute – University of Lisbon

- Development and maintenance of a database for the experimental data collected during the project
- Implementation of three apps (iOS, OS X and Windows) used for the analysis of experimental data collected during the project with an intuitive user interface and experience

2011.11 – 2013.07

Consultant

Maksen Consulting

- Improved the workflow time, from one month to a week, of the Fair Value Hedging project at Santander Portugal by replacing numerous repetitive, manual and user error prone steps by automation in VBA which allowed for the release of human resources to be affected to other projects
- Participated in the improvement of the Impairment Model framework at Santander Portugal by conducting a study on the connection between emergence periods of default indicators and economic cycles, following an audit remark from the banking supervisor entity
- Implementation of a reporting tool under the new Basel-II rules that allowed for a significant decrease in locally undetectable reporting errors, as well as the time required to correct the detectable errors

2011.01 – 2011.11

Associate researcher

Mathematical Applications Center – University of Lisbon

- Implemented, using parallel computation in C^{++}, a model for solving Boundary Value Problems using big clusters of processing units

Personal Information

Address

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(+351) 91 809 54 66

E-mail

nunotiagomartins@icloud.com

LinkedIn

www.linkedin.com/in/nuno-tm/

Website

nunotm.pythonanywhere.com

Skills

MS Office

Excel	●●●●●
Word	●●●●○
PowerPoint	●●●●○
Power BI	●●●●○
Access	●●●●○

Programming

VBA	●●●●○
Python	●●●●○
SQL	●●●○○
Django framework	●●●○○

Others

Bloomberg (BBG)	●●●○○
BBG add-in for Excel	●●●○○
BQL	●●○○○

Languages

Portuguese	●●●●●
English	●●●●○
German	●●●●○
Spanish	●●●○○
French	●●○○○

Keywords

Data Driven, Analytic
Finance, Risk, Banking, Consultant
Statistics, Engineering, Physics

NUNO T. MARTINS

MsC.

EDUCATION

2005.09 – 2010.11 **University of Lisbon**

MsC Technological Physics Engineering

- Implemented a stochastic volatility forecasting model (in Wolfram Mathematica) which improved in accuracy when compared to more commonly used models (ARCH, GARCH) while only marginally increasing complexity

CONFERENCES

2011.05 **Chaos, Complexity and Transport (Marseille, 2011)**

- Represented the research group and presented the poster with results of the project “New parallel numerical algorithms for current and future high performance supercomputers”

OTHER QUALIFICATIONS

2017.03 – 2015.07 **Physical Exercise Specialist**

- Obtained my qualifications as a physical exercise specialist (Personal Trainer, Group Trainer) while working fulltime at the Ministry of finance
- Conciliate a part time job as Group Exercise Fitness instructor at Holmes Place Health Clubs since 2017.06
- Specialized in Group Fitness Classes for mind and body wellness

PUBLICATIONS

Previsão de volatilidade com ruído browniano fraccionário subjacente (Volatitlity Forecast with an underlying fractional brownian motion noise process)

Published by Novas Edições Acadêmicas.

ADDITIONAL COURSES

Udemy

- Financial Derivatives: a quantitative Finance View
- Python for Finance: Investment Fundamentals & Data Analytics
- Statistics for Data Science and Business Analysis
- The Data Science Course 2022: Complete Data Science Bootcamp
- Django 3 – Full Stack Websites with Python Web Development

Portal Gestão (Management Portal)

- *Power BI Aplicado à Gestão e Finanças, Nível 2* (Power BI applied to Management and Finance, Level 2)

REFERENCES

Inês Lopes

Supervisor, PPUE

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