

Vinicius Ono Sant'Anna

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EDUCATION

Grinnell College

Bachelor of Arts in Computer Science and Economics, Concentration in Statistics

Grinnell, IA

Aug. 2020 – May 2024

- **GPA: 3.97**

- Dean's List: Fall 2020, Spring 2021, Fall 2021, Spring 2022, Fall 2022

- Relevant Coursework: Econometrics, Statistical Modelling, Data Structure/Algorithms, Discrete Mathematics, Multi-variable Calculus, Linear Algebra, Machine Learning

Eastern Mediterranean International School

Student with 85% Merit scholarship

Tel Aviv, Israel

Sep. 2017 – May 2019

- International Baccalaureate Diploma (IB)

- SAT: 1530, SAT subject Physics: 800

EXPERIENCE

Sales & Trading Summer Analyst

Bank of America Merrill Lynch

Jun. 2022 – Aug 2022

New York City, NY

- **US Mortgages Trading:** Responsible for weekly research morning note summarizing previous week's flow in the agency and non-agency MBS space to assist traders on better understanding the overarching macro theme of the MBS market. Worked closely on CMO (Collateralized Mortgage obligations) structuring, more specifically Front sequential with extension profiles of less than 7 years. Identified a trading opportunity in BofA's MBS inventory and pitched a Freddie Front sequential bond (FHR 5239 EB), which then was actually traded the morning after my pitch.

- **ETF/Portfolio Products:** Developed a model to predict the replacement of Vonage Holdings (NASDAQ:VG) from the S&P 600 in July 2022, due to Ericsson (NASDAQ: ERIC) recently announced acquisition. Model sorts for securities that minimizes the impact in the index by looking into historical adds/drops from the Standard and Poor's in 2022, considers the most under-weighted sectors in the S&P 600 relative to the TMI and uses Bayesian theory to estimate likelihoods based on historical data from 1 year past.

Data Analysis and Social Inquiry Lab (DASIL) Mentor

Grinnell College Data Science Lab

Aug. 2021 – Present

Grinnell, IA

- Help students and faculty members integrate data analysis into research and classroom work (ECN286- Econometrics, STA230- Intro to Data science, STA310-Statistical Modelling)
- Assisted over 150 students/faculty per semester to collect and analyze data with R, STATA, and Tableau: offering classroom assistance with problem sets, individual projects, as well as working along faculty with any data related work (Lab activities and Research).

Data Science Summer Intern

Santander Corporate & Investment Banking (SCIB)

Jun 2021 – Aug 2021

São Paulo, Brazil

- Led a project ("Digitômetro") independently to maximize the percentage of digitally signed operations by bankers within Santander Corporate Banking.

- Systematized the database of all corporate banking operations by developing scripts in SQL for data treatment of manually inputted data and automatizing the generation of cleaned data to then have it processed in Tableau for weekly reports; estimated 15% OPEX reduction with digitally signed operations at 95% (49.5% as of August 2021)

- Developed a model to measure productivity among corporate bankers and consolidated its region-specific limitations into the assessment-structure by organizing meetings with bankers from all 9 regional branches in Brazil.

Startup Co-founder

WaterPoint: Saving Humanity with humidity

Nov 2017 – Jun 2020

Tel Aviv, Israel

- Designed and engineered, in collaboration with 4 high-school peers, an eco-friendly, patent-pending water-from-air prototype of a machine that uses silica gel to produce 70L of potable-water a day.

- Secured a 50,000 USD investment from Founders Bootcamp, UCLA Anderson startup competition out of 1,100 other teams.

- Reached over 282K people by creating a video-campaign to donate to our NGO partner, Water4Capetown, as part of our immediate response to the devastating Cape Town drought of 2018.

ACHIEVEMENTS

Jane Street: IN FOCUS 2022, Software development Track— Quantitative Trading, 2021

Finalist at Conrad Spirit of Innovation Challenge (NASA sponsored) with WaterPoint — 2018 Excellence in Social Innovation at Village to Raise a Child competition (Harvard Social Innovation Collaborative) 2019

LANGUAGE & SKILLS

Programming: Racket (Scheme), Java, Python, C/C++, SQL, R, STATA, L^AT_EX

Languages: Portuguese, Spanish, and English (TOEFL: 113)

Application Software: Google Application Suite, Microsoft Suite, Tableau, Solid Works