

# IGNACIO DELGADO BELTRAMI



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Personal: 30 years old, Spanish national, single

## EDUCATION

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Jul. 00 – May. 01 CARNEGIE MELLON UNIVERSITY, TEPPER SCHOOL OF BUSINESS PITTSBURGH  
*Master in Computational Finance*

- Concentration in Derivatives and Arbitrage Strategies

Sep. 97 – May. 00 YALE UNIVERSITY GRADUATE SCHOOL NEW HAVEN  
*Master in International Relations*

- Concentration in International Economics and Commerce

Aug. 96 – Jun. 97 ETH, SWISS FEDERAL INSTITUTE OF TECHNOLOGY ZURICH  
*Erasmus-Socrates Scholarship*

- Coursework focused on Financial Information Systems

Sep. 92 – May. 96 UNION COLLEGE NEW YORK  
*Bachelor of Science in Computer Systems Engineering, graduated Magna cum Laude*

- Coursework focused on Software Engineering and Database Design
- *Bachelor of Arts in Economics, graduated Magna cum Laude*
- Coursework focused on Financial Economics

## EXPERIENCE

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Aug. 01 – Sep. 04 GOLDMAN SACHS & CO, EQUITIES DIVISION, HULL GROUP CHICAGO  
*Financial Engineering Associate*

- Coordinated internal position crossing between program trading, high frequency and LISTED and NASDAQ shares desks.
- Followed up with clients of AES (Automated Execution Strategies) to provide information and feedback on quality of execution.
- Managed relations with ECNs (Electronic Commerce Networks) for proprietary strategies groups active in NASDAQ.
- Analyzed information content and toxicity of flow for LISTED and NASDAQ desk clients.

*Quantitative Programming Associate*

- Developed real time analysis tools and measures of risk and profitability for high frequency trading desk.
- Designed optimal execution algorithms for baskets and single securities to service portfolio managers active through automated execution and program trading desks
- Supported derivatives group transition from tree-based to finite-differences algorithms in pricing engines.

Jul. 00 – May. 01 CARNEGIE MELLON UNIVERSITY PITTSBURGH  
*Computer Laboratory Assistant Manager*

- Maintained Windows/Linux 24x7 computer laboratory. Developed IT solutions for academic courses and users.

Jun. 99 – Sep 99 COMPAGNIE COTONNIERE, COPACO PARIS  
*Sales Analyst*

- Participated in New York cotton futures market to hedge import/export operations of textile fibers.

## SKILLS

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Computer: *Perl, Python, Bash:* Fast prototype creation and task automation  
*Splus, Matlab, Excel, Access:* Numerical and statistical analysis and data management  
*PowerPoint, Latex Infotex:* Project documentation and presentation of information  
*C++, CVS, SQL:* Professional experience with C++, STL and SYBASE in UNIX

Languages: *English Excellent:* English is my main working language since childhood  
*Spanish Native:* Born and raised in Spain until completion of high school  
*German Fluent:* Year of residence in Zurich and summer in Frankfurt am Main  
*French Fluent:* Year of residence in Montreaux and two summers Paris