# IGNACIO DELGADO BELTRAMI



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| Address: | Gran Capitán 18, 7-2, 14001 Córdoba, Spain |
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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

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| Sep. 97 – May. 00 | YALE UNIVERSITY GRADUATE SCHOOL | NEW HAVEN |

*Master in International Relations*
- Concentration in International Economics and Commerce

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| Aug. 96 – Jun. 97 | ETH, SWISS FEDERAL INSTITUTE OF TECHNOLOGY | ZURICH |

*Erasmus-Socrates Scholarship*
- Coursework focused on Financial Information Systems

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| Sep. 92 – May. 96 | UNION COLLEGE | NEW YORK |

*Bachelor of Science in Computer Systems Engineering, gradated 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.

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| Jul. 00 – May. 01 | CARNEGIE MELLON UNIVERSITY | PITTSBURGH |

*Computer Laboratory Assistant Manager*
- Maintained Windows/Linux 24x7 computer laboratory. Developed IT solutions for academic coursers and users.

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| 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 |