

# Victor Montiel Argaiz

HYBRIDS AND EQUITY INDEX DERIVATIVES TRADER

✉ vmontiel@alumni.stanford.edu | 🏠 www.victormontielargaiz.net | 📷 kokomero | 📄 victormontielargaiz

Professional with ten years experience in Financial Markets, my main interests lie in Trading, FinTech, Artificial Intelligence, Data Analysis and Software Development. Avid reader, limitless traveler, passionate mountaineer and climber

## Experience

---

### Banco Santander

RESPONSIBLE FOR THE HYBRIDS AND EQUITY INDEX DERIVATIVES TRADING DESK

- Exotics and Flow trading of Equity Index and Hybrids derivatives

Madrid, Spain

Jan. 2016 - Present

### Banco Santander

HYBRIDS AND EQUITY INDEX EXOTIC DERIVATIVES TRADER

- Trading and hedging exotic derivatives involving Equity, FX, Commodities, Rates and Inflation risks
- Market-making of exotic and correlation products in the Inter Dealer Broker OTC market

Madrid, Spain - London, UK

Jan. 2012 - Dec 2015

### Banco Santander Brazil

SINGLE STOCKS AND EQUITY INDEX DERIVATIVES TRADER

- Market-making and trading of Delta-one, vanilla and exotic options on Latam indexes, stocks and ETFs

Sao Paulo, Brazil

Feb. 2010 - Dec. 2011

### Banco Santander

EXOTICS EQUITY DERIVATIVES TRADER

- Trading, pricing and hedging of exotic equity derivatives
- Developing of software tools for book management, pricing and risk control to be used by all other members of the team

Madrid, Spain

Jan. 2007 - Jan. 2010

### Banco Santander

QUANTITATIVE ANALYST INTERNSHIP

- Researching on time series, implied correlation models, correlation swaps and exotic structures to price correlation financial products
- Developed quantitative models to estimate the correlation structure among stocks and indexes to be used by the equity derivatives traders

Madrid, Spain

Jul. 2006 - Sep. 2006

### Silver Software

SOFTWARE DEVELOPER

- Designing mission-critical software for Airbus Aerial Refueling System for combat and tanker aircrafts
- Succeeded the integration of the software in the launch of the Airbus A320 Military Aerial Refuelling Boom System

Madrid, Spain

Feb. 2005 - Aug. 2005

### Thales Air Defence

SOFTWARE DEVELOPER INTERNSHIP

- Developing a distributed system for the integration of military radars and aircraft simulators
- Completed a proof of concept using open source and proprietary software exploited for further commercial purposes

Paris, France

Jul. 2004 - Jan. 2005

### Pumonti, Small and Medium Enterprise

SOFTWARE DEVELOPER INTERNSHIP

- Developing software for order management, production process optimization and billing for an SME
- Completed an integrated the system within the SME, running robustly through 12 years

Madrid, Spain

Jun. 2003 - Sep. 2003

## Education

---

### Stanford University

M.Sc. IN MANAGEMENT SCIENCES AND ENGINEERING (MS&E)

- Courses on Quantitative Finance, Statistics, Applied Mathematics, Probabilistic Modeling, Artificial Intelligence, Computer Science
- Overall GPA: 3.76/4.0, Major GPA: 3.92/4.0

Stanford, CA

Sep. 2005 - Dec. 2006

### École Nationale Supérieure des Télécommunications, Télécom-ParisTech

M.Sc IN COMPUTER SCIENCES, DIPLOME D'INGÉNIEUR

- Major: Real-Time and embedded systems
- Final Master Thesis degree: A.

Paris, France

Sep. 2003 - Jan. 2005

### UPM-ETSIT Telecomunicación, Universidad Politécnica de Madrid

M.Sc IN ELECTRICAL ENGINEERING, INGENIERO TELECOMUNICACIONES

- Major: Telematics, Ranked first in student class of 05, GPA: 9.22/10.00

Madrid, Spain

Sep. 1999 - Jan. 2005

## Skills

---

**Programming** Python, C, C++, Java, R,  $\LaTeX$ , Data Bases, Excel Addins, Linux, Open Source software

**Languages** Spanish (native), English, French, Brazilian Portuguese

## Honors & Awards

---

Jun 05 **Valedictorian at UPM-ETSIT Telecomunicación**, Ranked first in a class of 400

Sep 04 **La Caixa Scholarship**, Awarded among 500 applicants, which paid for postgraduate studies in Stanford University

01-05 **AMIC Scholarship**, Engineering association scholarship in recognition of my outstanding academic performance

Jun 99 **Valedictorian Selectividad**, First Ranked in Final Exam to enter in University after High School in a class of 1500

## Extracurricular Activities & Independent Coursework

---

### Distance Education Courses

STUDIES ON ARTIFICIAL INTELLIGENCE AND DATA ANALYSIS

Evolutionary Computing and Genetics Algorithms, Probabilistic Networks, Machine Learning, Data Mining, Computer Vision, Robust Statistics

### Massive Open Online Courses (MOOCs)

COURSERA AND UDACITY COURSES

Financial Engineering and Risk Management, Computational Investment, Machine Learning for Trading, Nanodegree in Deep Learning

### Real Sociedad Española de Alpinismo Peñalara

MEMBER

- R.S.E.A Peñalara is the first and one of the most important Mountaineering Club in Spain
- Taking part in the club activities, mountain contests and climbing courses

## Other Interests

---

**Sports** Alpinism, Mountaineering, Climbing, Running, Biking, Skiing, Fitness

**Hobbies** Woodcarving, Woodturning, Photography