

Juergen Martinschledde

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Date of Birth: 8th of June 1981

Nationality: German

Education

- 2001 – present University of Ulm, Germany, Diploma in Applied Mathematics**
Diploma due for completion February 2008, expected result: First Class Honours with distinction (expected GPA: 1.0 - equals 100%)
Focus: Quantitative Finance - Derivatives, Structured Products and Time Series Analysis
Thesis: "The Pricing of long and long-short CDOs"
 - Comparison between different CDO pricing techniques
 - Different algorithms for pricing bespoke CDOs
 - Presenting a framework for a long-short note
- 2006 Dublin City University, Ireland**
Four month Finance programme
- 2001 – 2003 First Class Pre-Diploma attained in 2003 (GPA: 1.1)**
- 1991 – 2000 Ratsgymnasium in Rheda-Wiedenbrueck, Germany**
Abitur (equivalent to High School Diploma), attained First Class Honours
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Business Experience

- 07/2007 – present PIMCO, Munich, Germany**
 - Part-time position in the *Quantitative Strategy Department*
 - Programming CDO pricing algorithms in MATLAB
 - Developing/backtesting quantitative trading strategies taking into account macro, technical and sentiment factors
 - Coding database access for different trading tools
 - Writing my thesis under supervision of PIMCO
- 01/2006 – 08/2006 University of Ulm, Germany**
 - Scientific assistant at the *Institute of Mathematical Finance*
 - Carried out comprehensive research in the area of Credit Risk
- 06/2005 – 11/2005 UBS Global Asset Management, Frankfurt, Germany**
 - Six month internship in the *Portfolio Management Department*
 - Implemented a platform serving as main trading system for equity portfolios
- 10/2004 – 03/2005 Dresdner Bank, Ulm, Germany**
 - Held a part-time position in the *Investment Department*
 - Provided private clients with advice concerning their wealth management decisions

- 02/2004 – 04/2004 Allianz Life Insurance, Stuttgart, Germany**
- Ten week internship in the *Investment Department*
 - Responsible for the complete collateral management of securities lending
- 2002/2003 University of Ulm, Germany**
- Scientific assistant at the *Department of Finance*
 - Provided tutorials to younger students in Securities and Investments
- 2000/2001 Registered Association for Physically Disabled People, Rheda-Wiedenbrueck, Germany**
- 1 year civilian service
 - Nursing

Awards & Scholarships

- Since 04/2003 scholarship holder of the *Friedrich-Naumann-Foundation* for excellent academic achievements
- Received scholarship for outstanding political & social engagement *from e-fellows.net* in 2006

Skills

- IT skills:
 - Microsoft Office, Bloomberg, Reuters, Datastream
 - Excellent programming skills in C, Java, MATLAB, PASCAL, SQL, Visual Basic and VBA
- Advanced knowledge of statistics and related software (SAS, R, S-PLUS)
- Languages
 - German (native)
 - Fluent English
 - Basic Spanish

Other Activities & Interests

- Friends, movies, literature, soccer, badminton, table tennis, poker, kitesurfing, chess
- Politics (member of student parliament, panel discussions, policy weblog)

References available upon request