

Pedro Del Nero Todescan

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PROFESSIONAL EXPERIENCE

Senior Index Quant Research

TEVA Índices | Jan 2025 – Present

- Created comprehensive indexes for ETF strategies (indexed assets exceeding BRL 5Bn) across all asset classes, focusing on refining risk-return profiles, turnover rates, cost efficiency, and exposure to various factors. Tasks included data sourcing, modelling, collaboration with developers, overseeing project workflows, and drafting client reports.
- Conducted detailed analyses of index composition and performance using Python notebooks and Excel, uncovering methodological enhancements, determining performance attribution, and recommending optimal rebalancing approaches.
- Produced industry research and whitepapers comparing asset class performance and financial instruments, keeping track of sector trends and identifying emerging opportunities.

Credit Risk and Capital Structure Senior Analyst

RNA Capital | Jul 2021 – Dec 2024

- Conducted comprehensive credit analysis by evaluating liquidity ratios, solvency measures, and coverage metrics in line with methodologies adopted by major risk rating agencies such as Moody's and S&P. Applied stress testing, scenario analysis, and peer benchmarking to assess exposure to market, operational, and sector-specific risks.
- Prepared credit risk reports with cash flow models, sensitivities, and covenant analysis; gave targeted recommendations to clients and ratings agencies for rerating opportunities and capital structure improvements.
- Built credit models and rating systems that reduced client capital costs or optimized new debt issuance; led risk assessments and coordinated with lenders and ratings agencies.

Private Equity Analyst

Tarpon Investimentos | Jan 2020 – Jul 2021

- Executed end-to-end due diligence in agribusiness directly informing investment decisions: market sizing, competitive analysis, unit economics, and operational KPIs.
- Built financial and operational models, DCFs, and transaction comps supporting deal construction; developed IC memos and LP materials.

Public Equity Analyst

Reach Capital | Nov 2018 – Dec 2019

- Originated long/short equity theses through fundamental research and financial modeling; built DCFs and relative valuation frameworks.
- Maintained coverage models with earnings updates and scenario analyses; recommended portfolio sizing and hedging adjustments.

Financial Analyst

Avante.com.vc | Aug 2017 – Jul 2018

- Built valuation models, operating dashboards, and investor materials supporting fundraising efforts.

EDUCATION

Fundação Getulio Vargas (FGV-EAESP) — Bachelor of Business Administration, Finance | Jan 2013 – Jul 2018

Teaching Assistant (Microeconomics) | President, EESP Junior Consulting Firm

Columbia University — International Visiting Student (Economics and Computer Science) | Jan 2016 – Jul 2016

SKILLS & CERTIFICATIONS

Technical: Python, SQL, Excel Modelling, PowerPoint | DCF, Credit modeling, Scenario analysis, Portfolio Optimization.

Courses: Data Science EDA (Insper) | Derivatives: Pricing & Hedge (Insper) | Chainlink Bootcamp: Token Engineering Academy

TECHNICAL SIDE PROJECTS & CONTINUOUS LEARNING (Please refer to [Portfolio](#))

- **LLM Earnings Prediction and Financial Analysis** — Built OpenAI API pipeline to predict Brazilian company earnings using GPT-4 and SQL database, replicating Stanford paper.
- **Brazilian VIX Index** — VIX equivalent for the Brazilian market, following original methodology adapted to Ibovespa.
- **Multi-Agent Investment System** — Adapted AI hedge fund framework for Brazilian market using specialized analysis agents.
- **Decentralized Consórcio** — Created and deployed a POCs smart contracts on blockchain to automate Brazilian savings product using Solidity.