

Erica Sayuri Nakabayashi

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Experienced in Brazilian financial markets, with a solid risk, compliance, and operations background, seeking an opportunity to change career wise. Self-motivated and lifelong learner, who recently took interest in data science and machine learning. Right now, studying these topics through the MIT DSML extension course "Data Science and Machine Learning: Making Data Driven Decisions".

Employment History

Solana Capital - Head of Risk, Compliance & Operations

May 2016 – December 2021

- Responsible and supervisor for all internal control programs, and related updates.
 - Either developing, or implementing/integrating third part solutions. Developed solutions mainly through MS Office tools, and for the most part working with Excel, Access and VB. Also integrating with third part SQL databases, and external APIs mainly to capture market data, or automate reports extractions.
- In charge of reviewing and updating internal policies, risk metrics, and communication/report with local regulatory agencies, such as CVM and ANBIMA.
- Respond for due diligence process and other compliance related activities.

Solana Capital – Risk Analyst & Operations

August 2013 – May 2016

- Act as key agent of approval, validation and implementation of the third part Risk System (Lote45), accountable to calculate all current risk metrics, PnL Attribution and overall portfolio exposure control.
- Member of Risk internal committee, which discuss metrics and defined limits for Solana's portfolios due to very different profiles.
- Responsible for developing and automating risk related reports such as Liquidity Report, Stoploss, PnL Attribution, and the main Risk Reports, according to the business needs and context.

Banco BTG Pactual – Business Unit Analyst - Energy Desk

August 2012 - May 2013

- Structured and implemented an exposure and profit and loss dashboard control for the at the time recently acquired energy trading desk.
 - Main challenges were the lack of standardized information due to the Brazilian energy market characteristics, and the shaping of the database for this new product, while also following the bank standards.
- Provided information and actively participated on discussions about how to consolidate reflect the energy trading desk operations on the conglomerate financial statements.

Banco BTG Pactual – Trainee Program

August 2011 - July 2012

- Job rotation through operational areas, holding short term projects in each one.
 - *IT Governance* – Mapping IT resources, relationships and impacts to the *Change the Bank* initiative.
 - *Enterprise Architecture* – Mapping different areas processes, seeking to eliminate inefficiencies to the information flow as part of the *Change the Bank* initiative.
 - *Market Risk* – Construct a report using a SQL database, capturing price and volume oscillation through statistical measures, considering the risk factor relevance to the bank.
 - *Credit* – Developing and implementing a dashboard explaining loan loss provision to credit concession products.

BNP PARIBAS Asset Management – Risk Intern

February 2010 - May 2011

- Execute Market Risk, Cashflow, and other daily reporting routines, assuring the house funds are following their given legal framework.
- Validating options and other derivatives pricing.

Education

Business Administration Degree - INSPER/IBMEC-SP - July 2007 – December 2010

Tech:

Advanced Excel 2010/VBA - IMPACTA Certificação e Treinamento - 2010
Data Science and Machine Learning: Making Data Driven Decisions – MIT DSML
Introduction to Python - Alura
Others technology related courses – Alura
Knowledgeable with Word, PowerPoint, Access, SQL, Bloomberg, SAP due to working experience

Languages

English - Alumni – Fluent
Espanhol - Instituto Cervantes de São Paulo – Advanced
Student exchange program at Haguro High School – Japan – Summer 2003