Niels Eriksen

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EDUCATION

University of Copenhagen   **Copenhagen, Denmark**
Master of Science in Economics (Finance Track)   Graduation: January 2022

- **GPA**: 10.1 / 12.0
- **Courses:** Pricing Financial Assets, Advanced Empirical Finance: Topics and Data Science, Financial Theory and Models, Corporate Analysis and Equity Valuation, Economics of Banking, Advanced Macroeconomics: Structural Vector Autoregressive Analysis, Strategic Management, Introduction to Social Data Science, Introduction to programming and numerical analysis, Tax Policy. Seminars: Applied Finance, Strategic Management
- **Thesis:** *"Dynamic trading strategies with predictable (co)variances and quadratic transaction costs"*. Supervisor: Stefan Voigt

University of Copenhagen   **Copenhagen, Denmark**
Bachelor of Science in Economics   Graduation: 2019

- **Relevant courses:** Corporate Finance and Incentives, Econometrics I/II, Advanced Statistics, Probability Theory and Statistics, Business Economics, Microeconomics I/II/III, Macroeconomics I/II/III, Mathematics A/B

WORK EXPERIENCE

Nykredit Markets   **Copenhagen, Denmark**
Dealer, Fixed Income Trading   January 2022 – Current

Nykredit Markets   **Copenhagen, Denmark**
Assistant Analyst, Fixed Income Research Quant and Valuation   July 2018 – December 2021
Responsibilities:

- Automate workflows by developing Python scripts and Excel (VBA) tools/add-ins for the Fixed Income and Macro teams
- Development and maintenance of fixed income key figure calculations
- Support Danish and international clients, primarily related to index calculations and Danish mortgage bonds
- Assist in the analysis of mortgage bonds and the Danish housing market
- Support Trading and Sales with fixed income research and Excel tools
- Develop and regularly update reports on prepayment rates, key figure dashboards, and bond return decompositions, etc.

Achievements: Developed a dashboard for the Financial Institutions Group for analyzing corporate bonds. Developed several key figure calculation scripts in Python for production. Gained a thorough knowledge of the Danish bond market and how the financial markets work in general. Extensive practical experience with Excel, VBA, Python and SQL. Combined financial theory from my studies with practical knowledge from financial markets.

Nykredit Realkredit   **Copenhagen, Denmark**
Student Assistant, Retail Business   May 2017 – July 2018
Responsibilities:

- Analyze arrears, contribution rates, market shares and earnings across Nykredit's agricultural portfolio
- Development of Excel tools using VBA
- Data extraction and preparation for use in reports to senior management

Achievements: Developed a tool for benchmarking financial statements for smaller businesses. Gained knowledge of how a bank works and creates value for its stakeholders.

MISCELLANOUS

Programming languages/Tools: Expert: Python, VBA. Skilled: SQL, Matlab, R, PowerBI, git, HTML. Beginner: CSS
Languages: Danish, English

MS Office: Very experienced user of Excel and Word. I have developed add-ins for both programs and used them extensively for daily tasks.