CURRICULUM VITAE

PERSONAL DATA

Name: João Pedro Vidal Nunes
ID Number: 7732631
Marital status: Married (two children)
Date of birth: 05/Feb/1968
Office: CEMAF/ISCTE
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UNIVERSITY EDUCATION

B.Sc. in *Management* (1985-1990) at ISCTE (Portugal). Final grade: 16 (out of 20). BTA award for the best student.

M.Sc. in *Economics* (1991-1994) at ISEG (Portugal). Final grade: 16 (out of 20). Thesis Title: "Valuation Models for Options on Treasury Bonds". Supervisor: Prof. Mário Patinha Antão. Examiners: Prof. António Gomes Mota and Prof. Carlos Pereira da Silva. MG award for the best student.

Ph.D. in *Finance* (1995-2000) at the University of Warwick (U.K.). Thesis Title: "Exponential-Affine Diffusion Term Structure Models: Dimension, Time-Homogeneity, and Stochastic Volatility". Supervisors: Prof. Les Clewlow and Prof. Stewart Hodges. Examiners: Prof. Stephen Schaefer and Prof. Joanne Kennedy. FCT research grant received during this period.

EMPLOYMENT EXPERIENCE

1991-present: Instituto Superior de Ciências do Trabalho e da Empresa (ISCTE)
    Position: Assistant Professor
    Responsibilities: Lecturing in Investments, Financial Economics and Derivatives for B.Sc. and M.Sc. courses.

1995-present: CEMAF/ISCTE
    Position: Vice-President
    Responsibilities: CEMAF/ISCTE is a Finance research center that belongs to ISCTE (a Portuguese university).

1990-1992: SIEMCA-SA (a Portuguese broker)
  Position: Researcher
  Responsibilities: Monitoring money-market and FOREX markets.

TEACHING EXPERIENCE

Exotic Options, Master, ISCTE
Interest Rate Models, Master, ISCTE
Financial Economics, Master, ISCTE
Fixed Income Securities, Graduate, CEMAF/ISCTE
Financial Options, Graduate, CEMAF/ISCTE
Exotic Options, Graduate, CEMAF/ISCTE
Asset Liability Management, Graduate, CEMAF/ISCTE
Investments, Undergraduate, ISCTE

CONSULTING EXPERIENCE

FUTURO – Sociedade Gestora de Fundos de Pensões (2001-)
Performance evaluation and risk management

SGFPBP – Sociedade Gestora de Fundos de Pensões do Banco de Portugal (2000-)
Performance evaluation and risk management. Design and implementation of risk
management information systems.

FEFSS – Social Security Pension Fund, Portugal (1999-00)
Financial markets analysis and forecast, portfolio performance evaluation, porftolio risk
management and derivatives valuation

RESEARCH PAPERS

Nunes, J. (1996): "A General Equilibrium Nominal Duffie and Kan Term Structure
Model", Working Paper, University of Warwick.

Nunes, J., and Weber, N. (1996): "Low dimensional dynamics and HJM models of the term
structure", Working Paper, University of Warwick.

Nunes, J. (1998): "Interest Rate Options in a Duffie-Kan Model with Deterministic
Volatility", *Portuguese Review of Financial Markets* 1, pp. 63-101.

Nunes, J., L. Clewlow, and S. Hodges (1999): "Interest Rate Derivatives in a Duffie and
Kan Model with Stochastic Volatility: An Arrow-Debreu Pricing Approach", *Review of
Derivatives Research* 3, pp. 5-66.

Nunes, J., and L. Clewlow (1999): "Kalman Filtering of Gaussian Exponential-Affine LIBOR-Rate Models Using Caps and Swaptions", Working Paper, University of Warwick and CEMAF/ISCTE.

Nunes, J. (2000): "Exponential-Affine Diffusion Term Structure Models: Dimension, Time-Homogeneity, and Stochastic Volatility", Ph.D. dissertation, University of Warwick.

Pereira da Silva, C., J. Nunes and J. Cadete (2001): "The Immunization of a Workers' Compensation Fund", Working Paper, CEMAF/ISCTE. .

Nunes, J. (2001): "Valuation of Interest Rate Path Dependent Options under Multi-Factor Gaussian HJM Models", Working Paper, CEMAF/ISCTE.

Nunes, J. (2002): "Multi-Factor Valuation of Floating Range Notes", Working Paper, CEMAF/ISCTE.

CONFERENCE PRESENTATIONS

French Financial Association Conference, "Interest Rate Options in a Duffie-Kan Model with Deterministic Volatility", Grenoble, June 1997.

European Financial Management Association Conference, "Interest Rate Derivatives in a Duffie and Kan Model with Stochastic Volatility: Application of Green's Functions", Lisbon, June 1998.

French Financial Association Conference, "Interest Rate Derivatives in a Duffie and Kan Model with Stochastic Volatility: Application of Green's Functions", Lille, July 1998.

European Finance Association Conference, "Interest Rate Derivatives in a Duffie and Kan Model with Stochastic Volatility: Application of Green's Functions", Fontainebleau, August 1998.

Southern Finance Association Conference, "Interest Rate Derivatives in a Duffie and Kan Model with Stochastic Volatility: Application of Green's Functions", Florida, November 1998.

Quantitative Methods in Finance Conference, "Interest Rate Derivatives in a Duffie and Kan Model with Stochastic Volatility: Application of Green's Functions", Sydney, December 1998.

Derivatives Securities Conference, "Kalman Filtering of Gaussian Exponential-Affine LIBOR-Rate Models Using Caps and Swaptions", Boston, April 1999.

Financial Options Research Center Conference, "Interest Rate Derivatives in a Duffie and Kan Model with Stochastic Volatility: An Arrow-Debreu Pricing Approach", Warwick, July 1999.

European Finance Association Conference, "Kalman Filtering of Gaussian Exponential-Affine LIBOR-Rate Models Using Caps and Swaptions", Helsinki, August 1999.

Math Week 2001 Europe Conference, "Valuation of Interest Rate Path Dependent Options under Multi-Factor Gaussian HJM Models", London, November 2001.

Quantitative Methods in Finance Conference, "Valuation of Interest Rate Path Dependent Options under Multi-Factor Gaussian HJM Models", Sydney, December 2001.

Portuguese Finance Network Conference, "Valuation of Interest Rate Path Dependent Options under Multi-Factor Gaussian HJM Models", Évora, June 2002.