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VP Trader and Portfolio Manager

SUMMARY

Investment specialist with 7.5 years of experience and strong quantitative, analytical and technical skills focused in asset and trading portfolio management. Assertive, committed, rational, demanding and practical with a strong orientation to results. Team work and multiple perspective convergence are considered as the way to achieve better results.

BUSINESS EXPERIENCE

2017-2018

CITIGROUP, CITIBANAMEX BANK, Mexico City

Third largest Mexican bank by assets, $62b AUM

AVP, Fixed Income Trader (1.5 years)

Mexican Inflation Linked Bond (UDIBONO) market maker and back of Mexican T Bonds (M BONO) and T Bills (CETES) book reporting to Head Trader.

- #1 Mexican Inflation Linked Bond market maker during the first 9 months of 2018.
- $2m profit in the first 9 months of 2018.
- Traded Mexican T bills, T bonds, T inflation linked bonds, MXN interest rate swaps (TIIE swap) and G7 + USDMXN FX.

2016

PIONEER INVESTMENTS, London

Global Investment Management firm, $245b AUM

Summer Equity Analyst, Global Emerging Markets (GEM) (3 months)

GEM Equity analyst reporting to Head of GEM Equity Research and GEM Equity PM.

- Developed multi-factor model (25) in VBA to screen GEM stocks (2,200) with best 75 GEM stocks generating 2.50% alpha and best 35 LATAM stocks generating 1.65% alpha in 2months.
- Participated in weekly meetings, built DCF models, wrote new product presentations, analyzed companies' statements, analyzed portfolios with PORT and analyzed investment management trends.

Winter Equity Analyst, Global Emerging Markets (1 month)

GEM Equity analyst reporting to Head of GEM Equity Research and GEM Equity PM.

- Standardized GEM stocks' Cost of Equity methodology for research team.

2010 - 2015

CITIGROUP, AFORE CITIBANAMEX PENSION FUND, Mexico City

Most sophisticated and second biggest Mexican pension fund, top 3 performer, $26b AUM, 10m clients

2013 - 2015

Portfolio Manager, Global Multi-asset (2 years)

Portfolio manager of two discretionary leveraged global multi-asset funds with $100m AUM reporting to CIO.

- Second best performer among peers in 2014 in bothfunds.
- Achieved information ratios between 0.6 and 1.2 in2013.
- Managed portfolios mainly composed of sovereign fixed income, corporate credit and equity ETFs.
- Led portfolio and performance main reports for directors, investments team and monthly committee. Managed regulator's inquiries.

2010 - 2013

Investment Strategist, Global Multi-asset (3 years)

One of two strategists for all 6 leveraged global multi-asset funds influencing most investment decisions taken by CIO and head traders.

- Accelerated and calculated risk metrics (dv01s, duration, convexity, carry, deltas) of all 6 funds with VBA.
- Analyzed and simulated portfolio shifts, use of derivatives, stress scenarios, inflation dynamics, asset allocation, asset transfer and fund modeling.
- Optimized efficiency of all 6 funds in absolute and relative terms vs. peers and benchmarks using expected asset returns.
- Constructed long term benchmarks for funds by optimizing replacement rates of last salary.
- Estimated peers' risk metrics with regression analysis in VBA that gave estimated picture of our competitors' position and facilitated investment team to reach its top 3 goal in 3 years.
- Attended both monthly investment committees with company directors and external counselors and monthly investment subcommittees.

2009 - 2010

CITIGROUP, CITIBANAMEX BANK, Mexico City

Third largest Mexican bank by assets, $62b AUM

Analyst, Sales and Trading Graduate Program (1 year)

Structuring team assistant designing and selling structured notes and bank's Funding Head assistant trading Money Market.

- Developed and sold a couponed double no touch note generating $40k in revenue in less than four months.
- Directed corporate repurchase agreement operations and traded cash in money market with corporate clients, institutional clients and banks.
- Selected among 8 out of a pool of 500 candidates from top universities inMexico.

EDUCATION

2018

CFA Level I Exam

2017

Certified as a Money Market Trader by the Mexican Association of Stockbrokers (AMIB-Figura 5)

2015 - 2016

London Business School, London (1.5 years)

- Masters in Finance (post experience program).
- Investment Management and Analysis concentration.

2005 - 2009

ITAM, Instituto Tecnologico Autonomo de Mexico, Mexico City (4 years)

- BSc. in Applied Mathematics.
- Finance and Statistics concentration, GPA 8.8/10, top tertile of class and early termination.

ADDITIONAL INFORMATION

- Specialized Software: VBA, MATLAB, Bloomberg and less in Python.
- First Certificate in English B, TOEFL 104/120, Teachers Certificate in teaching English.
- Lived 5 years of infancy inLondon.

LANGUAGES

Native English, Native Spanish

NATIONALITY

Mexican and Italian – EU work permit