

# Juan Andres Mora

+1 (341) 766 8901 | [juanmora@berkeley.edu](mailto:juanmora@berkeley.edu) | [linkedin.com/in/juanamora](https://www.linkedin.com/in/juanamora) | [jmora-wp.onrender.com](http://jmora-wp.onrender.com)

## EDUCATION

### University of California, Berkeley - Haas School of Business

Expected 03/2023

*Master of Financial Engineering*

*Berkeley, CA*

- Mathematical Foundations of Finance Graduate Student Instructor

### Pontificia Universidad Catolica de Chile

03/2014

*Master in Engineering Sciences, Electrical Engineering*

*Santiago, Chile*

Bachelor of Science in Engineering

- Achievements: Graduated 33 out of 479

## SKILLS & CERTIFICATIONS

Programming: Advanced in Python, C++, Visual Studio, SQL and MATLAB. Proficient in C#, Java

Languages: English (fluent)

Certifications: CFA Exam Level 2, Machine Learning Engineer Nanodegree - Udacity

## PROFESSIONAL EXPERIENCE

### Centiva Capital

New York, NY

*Fall Internship*

10/2022 - 12/2022

- Conduct data research on US Corporate bonds for the credit and risk teams. Analysis of different spread, liquidity, and rating metrics, studying their impact on trading strategies
- Design and implementation of a SQL database that processes detailed daily information on over +6,000 bonds, improving querying times and usability of the information

### AFP Capital

Santiago, Chile

*Senior Fixed Income Analyst*

07/2020 - 03/2022

- Creation of fixed income strategies for pension funds (\$35BN AUM), improving most conservative fund's 5Y performance from 3rd place to 1st place with 2.22% outperformance against benchmarks
- Development of internal models and metrics generation for local sovereign bonds and interest rate swap investment strategies based on market monetary policy expectations, local and international yield curve data, and key factors using historical data
- Coordination and presentation of weekly committees for fixed income strategy analysis and evaluation

*Fixed Income Analyst*

03/2017 - 06/2020

- Managed trading and analysis of local sovereign bonds (\$7.9BN AUM). Managed daily funds' liquidity (\$1.7BN AUM)
- Led a project connecting local databases (SQL) to real-time market quotes. Implemented an internal web report (Python, Dash, Flask) with real-time trading metrics evaluation, P&L estimation, and DV01 impact

### Asset Chile

Santiago, Chile

*Corporate Finance Analyst - Valuation and Financial Advisory*

04/2016 - 02/2017

- Directed team of analysts in external valuation of a publicly-traded REIT (\$270M AUM) and a private forestry company

### Altis

Santiago, Chile

*Financial Analyst*

09/2015 - 03/2016

- Analyzed mutual funds' holdings and international markets impact with focus in LATAM

### Banco Penta

Santiago, Chile

*Financial Risk Analyst*

04/2014 - 08/2015

- Calculated and monitored daily financial, market, and liquidity risk indicators such as VaR, DV01, and stress scenario simulations. Designed and automated processes (VBA), lowering execution time in 50%
- Developed and implemented swap valuation algorithm for mark-to-market and provisions calculation

## INTERESTS

- Online gaming, boxing, running, technology, and robotics