Juan Andres Mora

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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