
EDUCATION

2022 - 2023	London Business School (LBS), London, UK Masters in Financial Analysis, MFA Merit Scholarship Main courses: Financial Engineering, Data Science for Business and Systematic Investment
2017 - 2021	University of London, London, UK With the academic direction from the London School of Economics (LSE) BSc Economics and Finance, First Class Honours Main courses: Mathematical Economics, Quantitative Finance and Asset Pricing
2016 - 2021	Universidad del Pacifico, Lima, Peru Bachelor of Economics, Top 9th graduate Main courses: Postgraduate Math (Real analysis in Economics), Portfolio Management and Econometrics

BUSINESS EXPERIENCE

Sep23 – Present	ASPECT CAPITAL, London, UK Systematic Hedge Fund with more than USD 8 Bn in AUM Quant Trader <ul style="list-style-type: none">Engineered a rolling-window signal framework in Python and KDB, using microstructure-based feature engineering to construct a dynamic liquidity indicator, enabling adaptive execution logic and reducing slippage by up to \$20K per roll.Built TCA monitoring dashboards with Flash (front-end) and KDB+ (back-end), enabling big-data processing and real-time streaming; reduced analysis time and memory usage by 50%.Developed a scalable analytics platform to benchmark new vs. legacy rolling methodologies across 200+ instruments, incorporating statistical measures and visual diagnostics to identify structural changes and information decayCollaborated across multiple time zones within a five-person multi-asset trading desk, operating in high-pressure situations and ensuring execution integrity within 2 bps slippage on capital-intensive trades.
July23 – Aug23	JAJA FINANCE, London, UK Credit Card Company with more than 100 K customers Data Analytics Summer Internship (3 months) <ul style="list-style-type: none">Developed comprehensive reports for monitoring fraud detection using SQL and Tableau, effectively overseeing and analysing transactional data surpassing USD 10 M in monthly volumeAchieved a 20% reduction in execution times by translating non-code software procedures into efficient SQL native code, enhancing operational efficiency.
Jan21 - Aug22	CENTRAL BANK OF PERU (BCRP), Lima, Peru Peruvian monetary authority with US\$ 80 Bn in AUM Money Market Trader <ul style="list-style-type: none">Backtested carry trade, momentum, and reverting FX strategies with transactions costs in G10 countries in Python using Pandas, NumPy and Matplotlib for a 20-year windowCollaborated in a multi-division project to develop nowcasting for main macroeconomics Peruvian aggregates in MATLAB reducing the RMSE in 41%Automatized trading execution with an excel VBA template connected to Python using Selenium, reducing operational errors by 75%

PERSONAL PROJECTS

Order Book Simulator	Designed a low-latency, Level 3 order book in C++, leveraging indexed price preloading and cache-friendly data structures (e.g., deque, intrusive lists) to optimize memory locality, throughput, and execution efficiency in high-frequency environments (2025)
Web scrapping tools	Developed a tool to web scrape Google News, obtaining data spanning over 5 years by connecting asynchronously to third-party APIs and using Beautiful Soup and Selenium for automation and parsing (2024)
Investment strategies	Analyzed momentum strategies over the past 20 years for major stock indices using exponential moving averages, assessing sensitivity to the moving window and employing volatility scaling for risk control (2024)
Machine learning	Forecasted the surviving probability of the Titanic disaster using decision trees, neural networks, vector support machines and gradient boosting using scikit-learn, achieving 77% accuracy (2023)

ADDITIONAL INFORMATION

Research	Undergraduate project: Examined G10 government bond returns and utilized PCA and semiparametric approaches (Copulas, kernels, and stable distributions) to forecast yields and improve the VaR estimate in R and MATLAB (2020)
Teaching	Teacher assistant in Mathematics IV and CFA 1 Preparation courses for the Universidad del Pacifico (2020-2022)
CFA	CFA 3 Candidate, passed the CFA 2 exam (80%+ in Equity and Fixed Income) and Top 10% in the CFA 1 examination
Volunteering	Project YouthAid consultant: working to increase the reach of education in rural areas in India (2023) Mentor in the Universidad del Pacifico for scholarship students (2022) / SEO London Candidate (2022)
Programming Languages	Python, KDB+/Q, SQL, C++, R, Excel VBA, Bloomberg
Interests	English (fluent), Spanish (native) Cooking, gaming, and chess