

# Christian Alberto Portocarrero Moreno

Financial economist with experience in fintech and regulation

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## Work Experience

Senior Analyst, Market Supervision Department

**Superintendence of Securities Market**

 2021 – Present

 Lima – Peru

- Monitor securities trading on the Peruvian exchange and report unusual activities.
- Conduct research to detect illicit short-term gains by managers or directors of publicly listed companies, insider trading or price fixing practices by traders or market participants.

Advisor, Faculty of Business Administration

**Scientific University of the South**

 2020 – Present

 Lima – Peru

- Part of the team of advisors for the bachelor's in economics engineering degree, to achieve government accreditation.

Consultant, Finance

**Mungi NGO**

 2019 – Present

 Lima – Peru

- Financial modelling of an 195 thousand acres restauration, conservation and agroforestry project in the Junin Region.
- Delivered presentations to local authorities and government organizations.

Analyst, Research and Innovation General Intendency

**Superintendence of Securities Market**

 2015 – 2021

 Lima – Peru

- Conduct macroeconomic research, comparative law and regulation research, economic analysis of bills and laws, and prepare drafts for bills and regulations (Crowdfudind, investment funds, sustainability report, among others).
- Leader of the team in charge of developing the draft for the crowdfunding bill, passed as law in 2020, and developing the draft of the general provisions for the bill, enacted in 2021.
- Prepare periodic reports on peruvian securities market activity: Debt issuance, stock market trading volume, market movers, and investment funds performance.
- Deliver presentations to retail and institutional investors, students and to the general public about market structure, regulation and the role of the SMV.

Junior Analyst, Market Infrastructure Department

**Superintendence of Securities Market**

 2013 – 2015

 Lima – Peru

- Monitored and tracked investment funds' strategies and performance, investment policy and regulatory requirements compliance.
- Performed daily valuations of fixed income securities and derivatives instruments on the investment funds' portfolios.
- Responsible for monitoring the correct valuation of yield curves of the Data Vendor, used as inputs for securities valuation by broker/dealers and asset managers.
- Developed and deployed a risk matrix for money laundering and terrorism financing for broker/dealer's. In charge of presenting the project to IMF.
- Automated procedures that increased the productivity by reducing to minutes the valuation of all the instruments on the investment funds' portfolios, using Excel VBA, Bloomberg and data vendors information. Developed tools that analyzed +\$8Bn AUM and +1,000 instruments.

## Main Achievements



**Securities market regulation**

Drafting of the crowdfunding bill and its general provisions. Reviewed the rules for investment funds allowing external investment management and shares distribution. Drafting of the first report on corporate sustainability for companies listed on the Peruvian exchange.



**AML&TF risk monitoring team**

In charge of design and deploy a framework for AML risk in Peruvian brokers, as part of an IMF technical assistance mission. I spearheaded the development of a quant model and presented the results to the IMF.



**Regulatory quality assurance team**

In charge of assessing the regulatory quality of all the regulations approved by the SMV, with special focus on rotating credit and savings associations rules and on structuring entities rules.



**Reports and data analysis**

Reengineered data gathering process and developed tools that automated reports, using internal and external data sources, while keeping a close relationship with the data managers, and assessing data reliability.

## Languages

Spanish



English



## Soft Skills

proactive

creative

analytical

team work

problem solver

outstanding written and verbal skills

experience in fast-paced environments

## Technical Skills

MS Office & VBA



MATLAB & SQL



R & Python



Bloomberg & T.R. Eikon



## Work Experience

Intern, Market Infrastructure Department

**Superintendence of Securities Market**

📅 2012 - 2013

📍 Lima - Peru

- Assisting in the preparation of performance attribution reports of investment funds' portafolios.
- Monitored compliance of capital regulations for asset managers and broker/dealers.

Intern, Loan Origination Office

**Edpyme Alternativa**

📅 Jan - Jun 2008

📍 Chiclayo - Peru

- Valuation of SME's for micro loans origination. Increased loan portfolio by 2% and increased clients by 5% while keeping default rate under 3.8%, below company's mean.

## Education

Bachelor in Economics

**Santo Toribio de Mogrovejo Catholic University**

📅 2012

📍 Peru

## Relevant Training

Oxford Algorithmic Trading Programme

**Saïd Business School - University of Oxford**

📅 2020

📍 Online

Financial Development and Financial Inclusion

**International Monetary Fund - IMFx**

📅 2020

📍 Online

Artificial Intelligence for Trading

**Udacity**

📅 2019

📍 Online

Law and Finance Executive Education Diploma

**ESAN**

📅 2016 - 2018

📍 Peru

- Valuation and M&A.
- Fixed Income trading.
- Commercial and banking contracts.
- Trusts and securitization.
- Project finance.
- Taxation of financial instruments.

Financial Derivatives

**Proveedor Integral de Precios – PiP**

📅 2014

📍 Peru

Advanced Predictive Modeling Using IBM SPSS Modeler

**SPSS Andino**

📅 2014

📍 Peru

## Scholarships and Awards

Advance Finance Extension Program

**Central Reserve Bank of Peru**

📅 2015

📍 Lima - Peru

Financial Markets Extension Program

**Superintendence of Securities Market**

📅 2012

📍 Lima - Peru

Telecom Regulation Extension Program

**Supervisory Agency for Private Investment in Telecommunications**

📅 2011

📍 Lima - Peru

## References

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