

Christian Alberto Portocarrero Moreno

Financial economist with experience in fintech and regulation

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Work Experience

Regulatory Analyst, Content Operations Team

Regulatory Genome Development Limited

📅 2022 – Present

📍 Remote, UK

- Build information structures and work with the data science team to train AI/ML models that can read legal/regulatory texts from around the globe.
- Track legal and regulatory initiatives from securities regulators and assess internal data structures for their ability to incorporate new developments.

Senior Analyst, Market Supervision Department

Superintendence of Securities Market

📅 2021 – 2022

📍 Lima – Peru

- Monitor securities trading on the Lima stock 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.

Consultant, Finance

Mungi NGO

📅 2019 – 2021

📍 Lima – Peru

- Financial modelling of an 195 thousand acres restoration, 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.

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

Re-engineered 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

- Developed and deployed a risk matrix for money laundering and terrorism financing for broker/dealer's. In charge of presenting the project the 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.

Intern, Market Infrastructure Department

Superintendence of Securities Market

 2012 – 2013  Lima – Peru

- Assisting in the preparation of performance attribution reports of investment funds' portfolios.
- 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, M&A and Project Finance.
- Fixed Income trading.
- Trusts, securitization and contracts.
- Taxation of financial instruments.

Financial Derivatives

Proveedor Integral de Precios – PiP

 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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