Jose Antonio Luna

Chicago, IL | +1 773-936-6172 | jlunaro@uchicago.edu | LinkedIn

EDUCATION

The University of Chicago **Chicago, IL**
Master of Science in Financial Mathematics *Expected December 2025*

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Universidad de Chile **Santiago, Chile**
BSc and B.Eng. in Industrial Engineering (GPA:3.8/4.0) *November 2020*

- Courses: Differential Equations, Multivariable Calculus, Probability Theory, Modeling & Optimization, Mathematical Statistics, Finance Seminar, Risk Modeling, Data Structures and Algorithms, Data Mining, Machine Learning
- Awards: Outstanding Student Award Department of Industrial Engineering
- Teaching Assistant: Financial Analysis I, Modeling and Optimization, Operation Management I
- Working-Paper: "Generation of Investment Portfolios Based on Factors in the U.S. Market". http://bit.ly/46ThpQz

Institut national des sciences appliquées de Lyon (INSA) **Lyon, France**
Exchange program - Industrial Engineering *January 2019*

- Courses: Data Science, Advance Optimization, Supply Chain Optimization, Strategy & Business Intelligence

SKILLS

- **Computing**: Python, R, SQL, Matlab, Stata, Power BI, Git, AWS, $\LaTeX$
- **Language**: Spanish (Native), English (Fluent), Frech (Elementary)
- **Certifications**: CFA Level II candidate, Databricks Accredited Lakehouse Platform Fundamentals (Azure), Machine Learning (Stanford University), Santiago Stock Exchange Operator Accreditation

EXPERIENCE

Banco de Credito e Inversiones (BCI) **Santiago, Chile**
XVA Trader *January 2022 - July 2024*

- Managed risk coverage for value adjustments (xVA) using different derivative instruments, including: Interest Rate Swaps, Cross Currency Swaps, Forwards
- Maintained and enhanced valuation models to ensure accuracy and compliance with industry standards
- Developed solutions to streamline pricing of value adjustments for various derivatives and CSA contracts. Programmed a portfolio compression tool in Python to optimize bank's capital usage (APRM & APRC), replicating sensitivity maps and market value with a reduce number of trades
- Executed data loading and processing processes using Python on the Databricks platform, and generate visualization dashboards in Power BI

Credicorp Capital Asset Management **Santiago, Chile**
Portfolio Solutions Analyst *November 2020 - January 2022*

- Managed equity and fixed-income investment portfolios at national and international levels, with a focus on trading local fixed-income instruments for optimization of results and performance
- Developed a mythology and interactive tool for Fund Selection in Python, covering both fixed-income and equity across different financial markets, improving fund selection process

Banco de Credito e Inversiones (BCI) Brokerage **Santiago, Chile**
Quantitative Analyst Intern *May 2019 - April 2020*

- Conducted a research project on generation of investment portfolios based on ETF factors in the U.S. market, considering different re-balance frequencies, optimization issues, and stability over time
- Developed a statistical arbitrage framework to identify trade opportunities across ADRs and local companies Equity
- Researched application of Hidden Markov Models for volatility clustering detection in local FX market