
EXPERIENCE

BBVA ASSET MANAGEMENT CIO & Product

Apr 2019 – Actual

PROFUTURO AFP

Sept 2013-Apr 2019

Bank of Nova Scotia – Canadian Group, Peruvian Pension Fund Company (AUM: US\$ 13 Bn)

Head of Systematic Strategies

Sept 2015 – Apr 2019

- Achieved first place in terms of annual return against benchmark of peers for 2015 and 2018 in the equity fund.
- Established an investment process based on macro dynamics, valuation, systematic strategies and technical strategy across assets, aiming for fundamentals, trends and mean reversion in financial markets.
- Top-down analysis of global markets and development of multi-asset investment calls for the investment committee.
- Member of the strategy team in charge with the asset allocation of the funds.
- Manage a team of 2 investment professionals.

Head of Tactical Asset Allocation 2015

Sept 2014 – Aug

- Pioneered the asset allocation process based on systematic strategies for equities, fixed income and currencies. Innovative approach following best investment practices in top first world asset management funds and academy.

Global Strategist Senior Analyst

Sept 2013- Aug 2014

- Achieved first place in 3 out of 3 funds possible in terms of annual return against benchmark of peers for 2013 period.
- Active role in the asset allocation process for the portfolio including fixed income, equity, and fx.
- Eviews programming and development of economic chart books, investment toolkits and tactical asset allocation models for asset classes.
- Development and presentation of investment calls across assets for the investment committee.

BBVA HORIZONTE AFP

2008 – Aug 2013

BBVA Spanish Group, Peruvian Pension Fund Company (AUM: US\$ 9 Bn)

Credit Fixed Income and Derivatives Trader

2012 - 2013

- Achieved first place in terms of annual return against benchmark of peers for 2012 and 2013 in the fixed income fund.
- Managed corporate and high yield portfolio, mutual funds and currencies.
- Developed credit models for corporate issuers and investment calls.

Equity Trader

2009 - 2012

- Achieved first place in terms of annual return against benchmark of peers for 2009 and 2011 in the equity fund.
- Equity trader in global markets and mutual fund selector.
- Active role in the asset allocation process for the equity portfolio.
- Developed equity valuation models and top-down analysis for local and international markets.

Investment Analyst

2008 – 2009

EDUCATION

2020	Executive MBA candidate – Duke University Fuqua School of Business
2014	CMT - Chartered Market Technician
2013	CAIA - Chartered Alternative Investment Analyst
2010	CFA - Chartered Financial Analyst

2018	Columbia Business School, New York – Value Investing Executive Program
2017	Wharton School, Pennsylvania – Investment Strategies and Portfolio Management Executive Program
2015	Harvard Kennedy School, Boston – Investment Decisions and Behavioral Finance Executive Program
2007	Regents College - European Business School, London, UK
2003 - 2008	Universidad del Pacifico, Lima, Peru. Bachelor in Business - Finance Concentration