Jose Pablo Bustamante

Place and date of birth: Lima, Peru, October 05, 1976.
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Education

Sep 2002 – Oct 2006: *Diplom Mathematiker* **(surpasses requirements for MSc in Mathematics). University of Kaiserslautern, Germany**
Specialization in mathematical statistics, minor in computer science.

Sep 2000 – Jun 2001: Master Class in Mathematical finance. Mathematical Research Institute, The Netherlands
Focus on option pricing and hedging

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Jan-March 1999. *Curso de extensión universitaria*. **Central Bank of Peru.**

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Mar 1995 – Dec 1999. BA in Economics. Catholic University of Peru.

Work Experience

Jan. 2010 – Present: Fund Manager - Emerging Markets Debt, MN, The Hague, The Netherlands
Management of global EMD hard and local currency portfolios (benchmarks: EMBI GD and GBI-EM GD, resp.)

Nov. 2006 – Dec. 2009: Quantitative Analyst - Emerging Markets Debt, Mn Services B.V., Rijswijk, The Netherlands
Country credit risk and statistical analysis, elaboration and execution of trade recommendations for in-house managed portfolios (credit, rates and FX). Monitoring of fund of funds of external managers (both segregated mandates and mutual funds)

Mai 2004 – Aug 2004: Intern at the Risk Management Department, DWS Investments. Frankfurt am Main, Germany
Daily analysis of funds' patterns and transactions, detection of speculative behaviour by clients, risk management, VBA programming.

Feb 2004 – Apr 2004: Intern at ABB Corporate Research Center. Ladenburg, Germany
Valuation of investments in research projects aimed at developing new products (using real options theory)

Sep 2001 – Sep 2002: Consultant / Quant. Energy Transacting & Risk Management, Deloitte & Touche. The Netherlands
Valuation of energy options and contracts with embedded derivatives, risk management, quantitative finance, energy markets analysis

Feb 2000 – Sep 2000: Research assistant / econometrician. GRADE (Group of analysis for development). Lima, Peru
Statistical and cross-section regression analysis of long sample surveys using STATA

Apr 1999 – Jan 2000: Assistant at the department of Macroeconomic Analysis, Macroconsult S.A.
Macroeconomic and sector/industry analysis.

Others

IT: User level knowledge of Windows and Linux environments. Programming: STATA, Ox, R, C/C++, Prolog, Matlab, VBA.
Languages: Fluent in: Spanish (mother tongue), English and German.
Distinctions:
- **Federal State of Rheinland Pfalz, scholarship for the Diplima thesis, 2006**
- **Mathematical Research Institute, scholarship for the MasterClass 2000/2001**
- **AFP Integra, "Excelencia" Prize 2000.**
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Teaching assistantships::
- Oct. 2004 – Jan.2005 **Logic and Deduction** , Faculty of Computer Science, University of Kaiserslautern, Germany.
- Sep 1998 –Jul 2000 **Macroeconomic Analysis** and **Microeconomic Analysis.** Faculty of Business Administration, PUCP
- Sep 1998 – Dec 1998. **Econometrics II (Time series analysis).** Faculty of Economics, (PUCP)

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