

Andrés Gómez

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CAREER PROFILE

Trading professional with 5 years of experience in volatility, FX and interest rate markets. Good understanding of liquidity and market risk. Interested in quantitative finance, specially pricing and hedging of derivative instruments. Able to build trading and risk management tools using VB, C++, Matlab, Python. Good team player with leadership abilities. Fluent in English, Spanish and German.

CAREER PROGRESSION

Bancolombia *Bogotá, Colombia* 2007 to 2010
Biggest Colombian Bank with operations in Central and South America.

Currency Options Trader, FX Desk

Responsible for the USDCOP currency pair options portfolio with a notional value around one billion dollars. I was responsible for the market making and for the risk management schemes and strategic positioning of the portfolio.

- Implemented risk management tool to run the book. This allowed us to manage vega-vanna-volga risk more accurately and monitor the shadow delta effectively.
- Developed methodology based on Heston Model to price risk-reversals and butterflies.
- Increase the portfolio notional value in 400% and revenue in 700% in 3 years.

2006 to 2007

Swaps Trader, Interest Rate Desk

Responsible for the Interest Rate and Cross Currency Swaps portfolio with a notional value around three billion dollars. I was responsible for the pricing, hedging schemes and strategic positioning of the portfolio.

- Implemented Key Rate Duration methodology to run the book.
- Developed VB calculators for the sales team to price CCS and IRS for the bank customers.

2005 to 2006

Treasury Book Market Risk Manager, Market Risk Department

I was responsible for the Treasury Market Risk Management Department. I had to develop policies to control the market risk of the trading units, implement methodologies to measure market risk and was also responsible for the reporting system to the board.

- Implemented the historical simulation VaR calculation for all the traded instruments traded.
- Implemented the daily calculation of P&L per instrument, desk and aggregate treasury.
- Developed policies for market risk, such as risk taking limits and stop losses.

Asset Liability Management Analyst, Market Risk Department

2003 to 2005

I was responsible for the measurement of the interest rate risk of the banking book and the reporting to the financial authorities.

- Improved the process for calculating the interest rate and liquidity risk of the banking book.
- Lead a process with the different departments in the bank to provide the data in a standardized and accurate way.

BHW Bank AG *Hanover, Germany* 2002 to 2003
Regional Bank acquired by Deutsche Postbank in 2003

Intern, Asset Liability Management Department

Helping in daily duties related to interest rate risk and liquidity risk management. I helped develop some tools in Visual Basic and Microsoft Acces.

EDUCATION

IIT, Stuart School of Business/Applied Math Department *Chicago, IL*
Masters in Mathematical Finance Expected June 2012
GPA: 3.88/4.0 *Fulbright Scholarship*

Pontificia Universidad Javeriana, Economics Department *Bogotá, Colombia*
Masters of Science in Economics May 2009
GPA: 4.36/5.0 *Recipient, Honorary Mention for academic excellence*

Universidad Nacional de Colombia, Engineering Department *Medellín, Colombia*
Bachelor in Management Engineering September 2003
GPA: 4. 6/5.0 *Recipient, Magna Cum Laude Degree*

OTHER ACTIVITIES

Founder and Director of the Math Finance Lab at IIT – Project to apply Math Finance skills to real life problems. Project with VOLX to price volatility swaps. 2012

Lecturer in the continuing education department. Universidad EAFIT - Universidad Cesa – Derivatives Program in Association with the Colombian Stock Exchange. 2008- 2010

Volunteer of MUSICALIDAD DAVID GONZALEZ. This is a project to teach music to children that live in Altos de la Florida which is a poor community in Bogotá-Colombia 2009 – 2010

Teaching Assistant Numerical Methods Department – Universidad Nacional de Colombia. 2003

Vicepresident of the internacional student organization AIESEC 2001-2002

Teaching Assistant Operations Research Department – Universidad Nacional de Colombia 2001- 2002

German Teaching Assistant Language Center – Universidad Nacional de Colombia 2000 – 2001

SKILLS

Computer: C++, VBA, Python, Matlab, Bloomberg
Languages: Fluent in English, German and Spanish.