

OMAR GUTIERREZ BARRON
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education

2001 - 2003 **RICE UNIVERSITY, JONES GRADUATE SCHOOL OF MANAGEMENT** **HOUSTON, TX**
Candidate for Master in Business Administration degree, May 2003. Areas of interest: energy derivatives, fixed income, portfolio management. Selected to collaborate in a student-managed investment fund. GPA 3.75 (first semester).

1994-1996 **INSTITUTO AUTONOMO DE MEXICO** **MEXICO CITY, MEXICO**
Master of Arts in Finance. Awarded Secretaria de Educacion Publica scholarship and research recognition from Instituto Mexicano de Ejecutivos en Finanzas, A.C. Research project with coauthor Eric Stevens, PhD: "Estimation of Mexican Financial Time Series." GPA 95/100.
Relevant Courses: financial derivatives, fixed income securities, econometrics.

summer 1996 **BRANDEIS UNIVERSITY, LEMBERG PROGRAM** **BOSTON, MA**
Academic exchange graduate program in international economics.

1988-1993 **UNIVERSIDAD PANAMERICANA** **MEXICO CITY, MEXICO**
Bachelor in Accounting degree. Graduated with honors, GPA 93/100.

experience

Spring 2002 **EL PASO MERCHANT ENERGY GROUP** **HOUSTON, TX**
Action Learning Project Team Member. The project will focus on modeling refinery assets as real options.

- Drive a mathematical model that considers commodity forward curves, implied volatilities and cross commodity correlations.
- Develop the relevant risk parameters, "Greeks."

1998 - 2001 **FLEETBOSTON FINANCIAL - MEXICO** **MEXICO CITY, MEXICO**
Market Risk Deputy Director. Contributed to designing tailor-made derivatives for clients. Supported proposals for customers interested in derivatives. Served as project leader for implementing derivative trading desk in Mexico. Designed Value at Risk models and valuation methodologies for trading positions.

- Advised General Manager on proprietary positions for a portfolio with Value at Risk limit of \$1.5 million.
- Selected system platform for financial derivatives and obtained Mexican Central Bank's approval for trading derivatives.
- Project leader for implementing regulatory best practices in credit, legal, operational and market risks.
- Spoke at Latin Risk 2000 seminar. Served on discussion panel for "Risk Management Regulation in Latin America."

1996 - 1998 **GRUPO FINANCIERO BANCOMER BBVA** **MEXICO CITY, MEXICO**
Market Risk Manager. Improved company's performance through portfolio optimizations and collaborated to design structured products.

- Conceived strategies to hedge proprietary positions for a portfolio with Value at Risk limit of \$10 million.
- Assisted in the design of structured notes for a portfolio of \$100 million.

1993 – 1994 **GRUPO CHANTILLY, S.A. DE C.V.** **MEXICO CITY, MEXICO**
Finance Manager. Increased credit lines available and implemented capital budgeting.

personal Fluent in Spanish, conversant in Portuguese. Candidate for the level 1 of the Chartered Financial Analyst degree (test date June 2002). Advanced knowledge of Bloomberg.