MARCELO BARRERO

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Professional Experience

EuroAmerica Corredores de Bolsa S.A. *Santiago, Chile*
Investment Advisor *May 2015 – Nov 2023*

- Executed critical swaps operations with precision, handling complex calculations within tight deadlines.
- Designed automated programs to track mark-to-market and gains/losses of the company's Derivatives portfolio, alongside tracking sensitivities to interest rate and foreign exchange rate risks.

EuroAmerica Corredores de Bolsa S.A. *Santiago, Chile*
Derivatives Trader *Mar 2012 – Apr 2015*

- Conducted quantitative analysis to support decision-making in new investments.
- Automated financial reports using web-scraping techniques.

EuroAmerica Seguros de Vida S.A. *Santiago, Chile*
Equity Research Analyst *Jul 2010 – Feb 2012*

- Produced investment recommendation reports and strategic insight dashboards.

Education

Universidad de Chile *Santiago, Chile*
Master of Science in Finance *Feb 2009 – Jun 2010*

- Thesis: "Stock Market Reaction to a Catastrophic Shock: Evidence from the Chilean Market", awarded as "Best Thesis" during the XXVI National Meeting of Administration and Economics Faculties.

Universidad Católica Boliviana *La Paz, Bolivia*
Bachelor in Business Engineering *Feb 2002 – Apr 2008*

Universidad Católica Boliviana *La Paz, Bolivia*
Diploma in Management and Managerial Development *May 2008 – Mar 2009*

Skills

Data Scientist

- Strong programming skills in Python, demonstrated by creating a sophisticated framework for valuing derivative instrument portfolios.
- Developed advanced Machine Learning models for trading, using TensorFlow and scikit-learn libraries.
- Built automated dashboards and reports using web-scraping techniques, data processing, and visualization tools such as Power BI, Tableau, and Streamlit.
- Solid knowledge of SQL, PL-SQL, and ETL processes for efficient data retrieval, manipulation, and transformation in database environments.

Full Stack Web Developer

- Proven experience in developing dynamic web applications using the Django framework and containerizing applications with Docker.
- Proficient in Git for efficient version control and collaborative development on platforms like GitHub.

Languages

- Advanced English and native Spanish.