**Alexandra Primetzhofer**

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## Professional Experience

**10/2016 - now**

**Erste Group Bank, Vienna**
*Senior Treasury Quant and Data Analyst, front end developer*
**Treasury - Collateral Trading, Management & Optimisation**

- leading project owner in the treasury for the updating of the data science system in Python
- implementation of repo, sec lending, interest swaps and cash realtime PuL & risk calculation based on defined pricing curves in the front office trading system
- multidimensional optimisation model implemented for the collateral bond portfolio of the desk in the data science system
- presentation of live short term liquidity of the bank in the treasury system for the money market desk

**12/2014 – 10/2016**

maternity leave

**03/2005 – 12/2014**

**Erste Group Bank, Vienna**
*Senior Trader of Equity Derivatives*
**Treasury – Interest Rate Derivatives & Capital Markets Structuring**

- trading of exotic equity options and hybrid derivatives
- the hedging of capital guaranteed and non-capital guaranteed fund and bond portfolios in the Austrian and CEE retail market
- the dynamic hedging of Capital Protected Portfolio Insurance structures for the public insurance pension plans in Austria
- intensiv collaboration with the asset management team including group presentations of the framework of complex capital protected investment funds
- managing of bond portfolios for the tradingbook in the secondary market
- supporting the inhouse sales team of complex equity payouts

**02/2000 – 02/2005**

**BAWAG P.S.K. Group, Vienna**
*Senior Fundingmanager*
**Treasury - New Issues Department**

- preparation of the EMTN program in the bank
- building of senior and covered bond benchmark curves in the International Capital Market
- giving breakfast presentations and one on one meetings during roadshows
- responsible for the structured retail business including hedging of equity linked capital protected bonds for Austrian retail and institutional clients
- holding regular trainings of sales teams in the branches

**05/1997 – 01/2000**

**Raiffeisen Zentralbank Österreich AG, Vienna**
*Financial Engineering Structurer of Fixed Income Derivatives*
**Treasury – Fixed Income Department**

- development of structured interest swaps and option pricing tools
- implementation of pricing dlls in the front office system
- programing of front end scenario tools in colaboration with the research team

**06/1996-05/1997**

**Zürich Versicherung Österreich, Vienna ·**
*Risk Data Science*
**Motor vehicle insurance department**

- analysing the austrian insurance market with SAS
- trainee program within all units in the company

## Education

*MSc in Mathematics*
**Technical University of Vienna**
Thesis: Modelling of risk reducing premiums for security measures in the household area
10/1991 – 11/1995

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## Certificates

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| 12/2011 | Admission as Exchange Trader at Frankfurter Wertpapierbörse |
| 12/2010 | Workshop: Kapitalertragsteuern NEU, Vienna (Business Circle) |
| 03/2007 | CPPI Modelling, Frankfurt 05/2002 Exotic Options – Masterclass, London (Cift) |
| 05/1999 | Mathematical Finance, Vienna (TU-Wien) |
| 01/1999 | Programming in C++, Vienna (Global Knowledge Network) |
| 02/1998 | Structured Capitalmarket Products, Frankfurt (IFF) |

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## Technical Skills

Microsoft Word/Power Point/Excel/Access, Windows,
Bloomberg, Reuters,
Treasury Systems: Calypso, Opus
VBA, C++, Fortran, Java, Typescript

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## Languages

German (native), English (fluent), French (basic)