Alexander L. Mack, CFA

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WORK EXPERIENCE

DRW – Chicago, IL November 2015 – October 2020
Fixed Income Trader, Interest Rates

- Managed a relative value/statistical arbitrage trading book with a focus on high turnover, latency sensitive, heavy duration strategies
- Executed numerous products across various platforms and developed proficiencies to diminish slippage costs
- Created additional trading strategies revolving around seasonal and daily market opportunities that minimized risk
- Used advanced hedging techniques to exploit overbought and oversold conditions within the curve structure
- Maintained composure during adverse market events while adequately managing risk and making appropriate trades
- Designed a real-time position monitor using a proprietary excel add-in, which enhanced traders' organization and efficiency
- Traded positions for up to 7 traders at a time during Asian and European market hours, managing predominately U.S. treasuries
- Developed a multi-user night order sheet with various macros to streamline trading orders and position monitoring
- Monitored basis changes by creating a daily, automated calculator that alerted traders to relevant changes in product relationships
- Identified market advantages by using new techniques including looking at rolling correlations and advanced technical analysis

Truist Securities, Formerly SunTrust Robinson Humphrey – Atlanta, GA July 2013 – October 2015
Fixed Income Trading Analyst, Middle Markets Group

- Executed trades and provided liquidity in numerous markets including: Treasuries, MBS, CMBS, Agencies and Municipals
- Assisted in the underwriting and marketing for new issue debt for government agencies, primarily FNMA, FHLMC, FFCB, & FHLB
- Marketed and provided unique analysis of all of the above products to find our clients suitable and profitable investment solutions
- Created an automated hedging calculator for our MBS book using a duration-weighted strategy and various prepayment assumptions
- Provided numerous product-focused research reports and market color, highlighting relative value, our level of liquidity generation, and relevant market dynamics using both technical and fundamental analysis to our clients and the street
- Simplified the search for specific securities by creating and automating numerous, daily Bloomberg-linked messages, which have generated over $500 million in trading revenue for the firm in one year's time

Quicksilver Concepts – **Longwood, FL** May 2012 – May 2013
Trading and Research Intern

- Coded, tested, and implemented multiple automated trading programs including an order-flow based e-mini S&P 500 system, as well as a spread trading program between the Russell 2000 and S&P 500
- Designed option hedging techniques to minimize the effect of adverse market movements against the overall equity portfolio
- Pitched a stock to allocate into the main equity portfolio to senior traders and management by recognizing its relative value
- Backtested hypothesized strategies by head traders and provided concise and accurate historical market and statistical reports

TradePMR, Inc. – **Gainesville, FL** September 2011 – May 2012
Trading Intern

- Executed equity, fixed income, and mutual fund trade orders from registered investment advisors
- Provided liquidity to financial advisors by receiving over-the-counter quotes from various bond desks for fixed income instruments, and then allocated the trade orders to the advisor's accounts through a back office system
- Helped navigate financial advisors and their clients through an intricate proprietary trading and asset management platform

Operations Intern April 2011 – September 2011

- Improved problem solving and communication skills by assisting financial advisors with issues regarding their client's accounts
- Learned operational intricacies of the brokerage business through exposure to customer service and new account departments

EDUCATION & LEADERSHIP

University of Florida– Gainesville, FL August 2009 – May 2013
Masters of Science in Finance, Hough Graduate School of Business
Bachelor of Science in Business Administration, Major in Finance – Cum Laude, Warrington College of Business Administration
Bachelor of Science in Mathematics – Cum Laude, Warrington College of Business Administration

- **Relevant Coursework:** Securities Trading, Fixed Income Valuation, Interest Rate Risk, Derivatives, Commodities and Futures, Financial Risk Management, Java, Numerical Analysis, Real Analysis, Combinatorics, Sets & Logic, Probability
- **Extra-Curricular Involvement:** Student Finance Group, Student Investment Club, Gator Student Investment Fund, MSF Speaker Series, Delta Sigma Pi Professional Fraternity, Intramural Tennis, Gainesville Habitat for Humanity

Gator Student Investment Fund – Gainesville, FL August 2010 – May 2013

- Designed and implemented an asset allocation model in MATLAB based on Modern Portfolio Theory in order to effectively manage risk within the context of a student-run equity fund, which was funded with over $200,000 of the University of Florida Endowment
- During my role as a sector leader, we outperformed the healthcare sector index by 4% by selecting superior stocks based upon technical analysis, comparative company analysis, recent acquisition multiples, and DCF analysis

ACCOMPLISHMENTS & CERTIFICATIONS & SKILLS

- Became licensed as a broker after passing Series 7 and 63
- Proficient in various execution platforms including Bloomberg, TradeWeb, MarketAxess, and proprietary systems
- Strong abilities in Python, VBA, Excel, Capital IQ, Morningstar