ALEXANDER VAN OENE

3800 Main St, Houston, TX • (801) 540-6582 • alex.vanoene@gmail.com

Work Experience

KOCH SUPPLY AND TRADING   Houston, TX
Market Risk Optimization Analyst   5/17 – 4/18
- Supported day to day reporting for a commercial trading desk, reporting VaR, stress, drawdown, and communicating risk to management
- Developed reporting solutions to evaluate and monitor macro portfolio risk and performance drivers
- Utilized data analysis techniques to back test strategies and evaluate forward point of view
- Created data visualization tools using Python to visually model trade structures through historic roll adjusted prices and evaluate portfolio performance
- Developed and deployed a process to aggregate risk and performance across different hierarchical structures, including by trader, office, trade structure, and product
- Setup a process for reporting product sensitivity and flat price exposure for specific strategies

CONSERVICE   Logan, UT
Data Analyst   12/15 – 9/16

- Worked with developers to build reports tailored to individual clients
- Created ad-hoc reports based on client need, including cost and usage analysis
- Used Excel to perform OLS regression to weatherize usage data for a Toronto based client
- Supported a team of analysts by sourcing data from various back office systems for day to day operations

Education

UTAH STATE UNIVERSITY   Logan, UT
Candidate for Master of Science in Financial Economics   8/16 – 8/18

- GPA : 3.95 / 4.00
- Research Interests – Risk Management, Econometrics
- Corporate Fixed Income Trader – Bond Practicum

UTAH STATE UNIVERSITY   Logan, UT
Bachelor of Science, Statistics and Economics   8/10 – 12/15
- Actuarial Science Emphasis
- Quantitative Finance Minor

Computer Skills

- Python (Pandas, Numpy, Dash, Plotly)
- SQL (SQL Server)
- R
- SAS
- Excel (VBA, PivotTable, Power Query)
- Access
- Word
- PowerPoint

Additional

- Society of Actuaries Exam P/Probability Theory – Passed: July 2016
- Bloomberg Market Concepts <BMC>