Casper de Vries

ALM Consultant

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SUMMARY

Analytical and driven ALM Consultant with a strong foundation in quantitative finance and a passion for solving complex financial problems. Skilled in client advisory, Python, econometric forecasting, and strategic asset allocation. Known for strong interpersonal skills, patience, and a collaborative mindset. I also maintain a personal blog where I share insights on financial markets, equity valuations, and quantitative research.

EDUCATION

MSC. Quantitative Finance: Duisenberg Honours in Quantitative Risk Management

Vrije Universiteit, Amsterdam
2021 – 2023
GPA 7.5 / 10
Relevant course work: Quantitative Investing, Stochastic Processes for Finance and Derivatives Market, Credit Complexity and System Risk, Quantitative Financial Risk management.

BSC. International Business Administration

Vrije Universiteit, Amsterdam
2018 – 2021
GPA: 7.3 / 10
Specialization in Finance
Minor in Econometrics
Extracurricular courses: Climate Change, Financial Crashes & Bubbles, Network Modelling, Sustainable Governance, Challenges of Sustainability.

SKILLS

- Strong communication and interpersonal skills
- Analytical prowess
- Patient & Competitive
- Fast learner with the ability to adapt to steep learning curve
- Programming (R, Python, PowerBI)
- Bloomberg/Refinitiv experience
- Experience in handling sensitive information

CERTIFICATIONS

- CFA level 2 Candidate

PROFESSIONAL EXPERIENCE

Medior Investment Consultant
Ortec Finance BV | September 2023- Present

- Manage ALM analyses for international clients (Sovereign Wealth Funds, State Pension Funds, and DB/DC pension schemes) with combined AuM exceeding 500bn USD.
- Developed SAA and hedging strategies that reduced client-specific risk metrics and improved funding ratios for 3 major pension schemes.
- Leveraged advanced econometric models and stochastic forecasting to translate complex data into actionable insights, facilitating executive-level decision-making.

Portfolio Management Team Student Assistant
Ostrica Investments | 2022 - 2023

- Validating developed equity valuation models
- Researching investment opportunities for the equity funds
- Executed transactions and managed an Emerging Market Bond fund with €200M AUM, ensuring alignment with investment strategy and risk parameters

Summer Intern
OHV | 2020 - 2020

- Analyze economic sector diversification of the Fresh Active Fund
- Suggested improvements for portfolio holdings through optimization and fundamental analysis

Teaching Assistant
Vrije Universiteit| 2021 - 2021

- Course: Business Model Assessment
- Explain and guide students through financial concepts such as net present value and financial statements