

LIN KYAW OO

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EDUCATION

THE UNIVERSITY OF TEXAS AT AUSTIN, McCombs School of Business, Austin, TX **May 2028**

Master of Business Administration, Financial Mathematics (STEM-designated)

- Concentration in Corporate & Energy Finance; GRE: 329

RUHR UNIVERSITY, Bochum, Germany **Dec 2019**

Master of Science in Computational Engineering | GPA: 3.7

- Thesis: Mixed-Precision Multigrid Preconditioning on GPUs
- Guest Researcher, Juelich Supercomputing Center

MYANMAR MARITIME UNIVERSITY, Yangon, Myanmar **Dec 2016**

Bachelor of Engineering in Marine Engineering | GPA: 3.6

EXPERIENCE

VATTENFALL ENERGY TRADING, Hamburg, Germany **2024 - 2026**

Swedish state-owned multinational utility and one of Germany's "Big Four" utilities

Middle Office Manager

- Originated and structured 40+ TWh of Exchange-for-Physical (EFP) transactions across gas and power portfolios, optimizing liquidity and financing structures to generate €6M+ in savings and reduce initial margin by €250M+
- Structured and executed portfolio transactions, including early terminations and credit triangulations, reducing counterparty credit exposure by €70M and capturing €300K in discounted margins
- Built pricing models for exchange swaps, reverse EFPs, and prepayments to independently price broker quotes and assess execution economics
- Drove trading mandate amendments that halved the required liquidity buffer from 90 to 45 days, reducing associated costs by ~40% and expanding Middle Office EFP trading capacity
- Served as the trading unit's AI Ambassador, implementing a Retrieval-Augmented Generation (RAG) system for 50K trading contracts and driving AI adoption
- Negotiated clearing fee reductions and an initial margin waiver facility, saving €1M in annualized interest costs
- Led market entry by negotiating exchange and clearing access, enabling trading in PJM, ERCOT, and Spanish gas

MB ENERGY, Hamburg, Germany **2023 - 2024**

Energy company specializing in the import, storage, distribution, and marketing of petroleum products

Risk Management Graduate Analyst

- Designed and backtested basis trading strategies exploiting dislocations between physical diesel and futures markets, identifying up to 15 bps of risk-adjusted return potential
- Enhanced in-house risk engine by integrating weighted volatility, improving sensitivity to short-term shocks
- Developed Potential Future Exposure models to enhance counterparty credit risk assessment
- Automated risk monitoring across all portfolios, replacing manual daily reporting with 15-minute exposure updates

UNIVERSITY OF HAMBURG, Hamburg, Germany **2021 - 2022**

Research Associate

- Conducted research on Graph Neural Networks for detecting collusive behavior and cartel formation

ADDITIONAL

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- Technical Skills: Excel, Python, Power BI, Bloomberg Terminal, FactSet
 - Certifications: Financial Risk Manager (FRM), EEX Exchange Trader, SQL Certified Associate
 - Interests: Hiking, Trivia, Martial Arts, Toastmasters, Paddleboarding, Repair Volunteer at Yellow Bike Austin