Dr Grigory Sergeenko

www.apfins.com gs@apfins.com +420 776 887 996

SUMMARY

Strong mix of applied math, IT, quantitative finance and management skills. Independent thinker, active and communicative, good team player, steady and effective in a high-pressure situations. More than eight years working in the Hedge Fund industry with developing of risk management systems and quantitative trading systems for short term futures, midterm options trading/hedging and midterm equity trading on US and Europe markets. Author of one monograph and more than 40 papers in Russian journals covering different aspects of stochastic programming, artificial intelligence and practical aspects of the modern firm's management. Management and teaching skills. Owner of the Applied Financial Solution web site.

PERSONAL INFORMATION

Address	Prague, Czech Republic
Citizenship	Russian

EXPERIENCE

May 2005 – present — **CEO (www.apfins.com)** — *Stronghold, Prague, Czech Republic*

Consultancy service in Applied Research in Finance, Risk Management, Quant Systems, Systematic Trading Systems, Process Engineering and other financial modelling tailored for different clients' needs

Jul 2009 – Feb 2011 — **R&D Director, Project Manager** — *Applied Technology, Chelyabinsk, Russia* / *Fredericia, Denmark*

- Led the team and built from the scratch:
  - original automated quantitative system of out-of-sample modelling for US equity;
  - new robust valuation system for quantitative models;
  - real-time risk and performance monitor with alert system;
  - original diversification system for multi-strategy/portfolio modelling;
  - web-based systematic trading system.
- Created the report generation web tool for multi-portfolio tracking.
- Managed the Research lab with quantitative analysts and IT developers.

Mar 2007 – Jun 2009 — **Senior Risk Manager** — *AMM Finance, Geneva, Switzerland* / *NovyFund, Prague , Czech Republic*

- Developed the risk management system in Matlab together with realtime risk monitor with stochastic modelling of the market and calculating of the performance attribution (120 mil USD);
- Created an original risk reporting system in Matlab (VaR, CVaR, correlation, volatility, omega ratios etc) with automated reporting resources generation;
- Created the active hedge system in Matlab which is automatically perform the using the different option strategies

Jan 2006 – Feb 2007 — **Quantitative Analyst/Consultant** — *Investec, London, UK*

- Programming, mathematical modelling and optimizing in Matlab
  - UK Contrarian code – build from the scratch a system for testing the falling knifes;
  - Participation of creation of the QuantMacro subfund with new systematic strategies for global macro markets and short-term trading;
  - Hedge Fund replication system – built an original reverse engineering sytem with allows to understand what are the major drivers of the hedge fund performance.

July 2002 – Dec 2005 — **Quantitative Analyst** — *Metis/Consilium Capital Management, Prague, Czech Republic*

- Mathematical modeling of trading strategies, in both research and development in Matlab
- Programming, backtesting and tuning of new short-term trading strategies for futures markets
  - built five new systematic strategies, tailored for Currencies, Equities, and Commodities;
  - developed new automated pure-out-of-sample module;
  - Maintaining and retuning all trading strategies;
- Built IT trading system for automatic systematic trading
  - real-time updating engine with data pre-processing;
  - the core of the trading system, including trading modules and cross-objects engine.

Sep 2001 – Jun 2002 — **Ph.D. Researcher** — *Centre for Economic Research, Prague, Czech Republic*

Sep 1997 – Aug 1999 — **Senior Programmer** — *Novocherkassk Oil Machine Plant, Russia*

OTHER EXPERIENCE

Sep 2000 – Aug 2001	**Associate Professor**	*Rostov State Academy of Economics, Russia*
Sep 1998 – Aug 2000	**Senior Lecturer**	*Novocherkassk State Technical University, Russia*

EDUCATION

Sep 1997 – Dec 1999	**Ph.D. (Applied Math/Operations Research)**	*Supreme Attestation Committee, Moscow, Russia*
Sep 1992 – June 1997	**M.Sc. with honours (Applied Math)**	*Novocherkassk State Technical University, Russia*
Sep 1992 – June 1997	**M.Sc. with honours (Management)**	*Rostov State Economic Academy, Russia*

HONORS AND AWARDS

December 1999	**Best Ph.D. Thesis in Applied Math in Russia**	*Supreme Attestation Committee, Moscow, Russia*

IT SKILLS

Platforms	Windows, Linux Debian, Novell NetWare
Languages:	Matlab, Delphi, Pascal, SQL, C++, Clarion, Basic, VBA
Other Tools:	Bloomberg, eSignal, Pinnacle data, MS Office (Word, Excel, Access, PowerPoint), Statistica, UML

LANGUAGES

Russian (Mother-tongue), English (Fluent), Czech (Fluent)