

# Alexei Vinogradov

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## Objective

To obtain a position with a leading financial firm specializing in asset management and proprietary trading that would leverage my latest graduate training in finance and experience in technology including the Bloomberg system.

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## Related Experience

- Sungard Investment Services, LLC, New York, NY – Programmer / Analyst (May 2006 – Present).  
Assigned full-time to Perry Capital, provided consulting services in risk analysis and operations systems, centered on expert customizations of Visual Portfolio Manager. Developed and managed a PnL/valuation time-series database used in leverage, exposure and hedging analysis; designed queries and calculations for projecting and hedging fixed income and credit derivative cash flows. Also developed systems for automated FX hedging, credit and equity swaps trade confirmation and break reporting, and numerous reports; assisted Operations with use of Bloomberg API in custom Excel applications.
  - Tiger Information Systems, New York, NY – Consultant (Jun. 2004 – Aug. 2005).  
Consulted clients in the financial services complete with training of their staff in advanced applications of Excel and Access with VBA programming, including fixed income analytical applications at Cantor-Fitzgerald, design of analyst notes management system at Fulcrum Global Partners, private equity client management system at Credit Suisse, and others.
  - Penguin Capital Management Group, Inc., West Palm Beach, FL – Analyst (Dec. 2001 – Jun. 2004).  
Developed algorithmic trading systems for interest rate, currency, and energy futures and options, based on technical analysis. Leveraging previous experience in computing systems, worked on improving strategy optimization methods using risk measures including VaR. Developed workbooks for performance analysis and prepared reports; also assisted with preparation of disclosure documentation for NFA registration.
  - DataSynapse, Inc., New York, NY – Systems Engineer (Jul. 2000 – Nov. 2001).  
Worked on development and implementation of GridServer – a high performance distributed computing platform for use in the financial industry. Coded and performed quality assurance and stress-testing of Java and C++ components for use in Monte Carlo simulations and portfolio optimization calculations.
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## Education

- The New School University, New York, NY, 2007 – Present.  
M.S. Candidate in Global Finance (expected 2008) an innovative program focused on trading, financial engineering, and risk management in modern global markets complemented with Bloomberg training. Areas of research included using technical analysis in Monte Carlo pricing simulations and studies of forward volatility and its applications in embedding FX options into fixed income and credit derivatives.
  - New York University, New York, NY, School of Continuing and Professional Studies, Aug. 2005 – May 2006.  
Certificate in Financial Risk Management: coursework included Applied Technical Analysis, Credit Risk Models, and Interest Rate Swaps and Derivatives Pricing.
  - Florida Atlantic University, Boca Raton, FL, 1991-1994.  
B.S. Chemistry, cum laude; placed on Dean's List. Research on nuclear magnetic resonance spectroscopy and molecular modeling was published in The International Journal of Protein and Peptide Research (1996).
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## Skills

- Computer skills: Bloomberg (terminal, API, Data License), TradeStation; SQL Server, Oracle, Sybase, Access; Visual Basic, C#, Excel with VBA programming, Mathematica, MatLab, beginner Java and C++
- Language skills: Russian (native), English (fluent)

References available upon request