

# **Sergey Teplov**

**July, 8, 1982**

**Married, 2 children**

**Moscow, Russia**

**E-mail: [Sergey\\_Teplov@mail.ru](mailto:Sergey_Teplov@mail.ru)**

## **Work experience:**

**Sberbank, Moscow**

**July 2011 – present**

### **Head of Liquidity Risk, Managing Director, Treasury**

- Responsible for Bank and Group Liquidity management: funding and regulatory requirements, liquidity buffer and balance sheet management
- Implemented Basel 3 (LCR, NSFR): infrastructure, balance sheet structure modification, management process
- Developed a bank's crisis management system: EWI, LCP, scenarios, etc.
- Initiate and integrate an overall bank forecasting process (business, finance, treasury)
- Integrated a model (ML) approach to liquidity decision making process, developed a model risk monitor system
- Built a new team (25 persons, 3 division) – lowest staff turnover
- Represents Treasury position at Investment committee
- Presents Bank's position in conferences and regulatory discussions, initiated a CBR instructions modification (510-p, 421-p)
- Developed a treasury courses (Banking, ML in finance)

**JSC Favourite-Invest, Moscow**

**March 2010 – April 2011**

### **Head of Trading Department**

- Managed Assets on MICEX, RTS
- Developed Investment strategies (Arbitrage, Futures, etc.) that increases clients operations (3x)
- Built a new department (2 traders and sales) that operated with high results: Top-30 by trading volume in 2010 (Aug, Sept) at MICEX
- Risk-management, hedging, FX trading for clients
- Prepared an access to foreign markets
- Mathematical and technical support of trading robots (both MICEX and RTS)

**Investment Company Farvater, Moscow**

**April 2009 – December 2009**

### **Senior Trader, Trading Desk.**

- Managed Assets on MICEX, RTS and Nasdaq
- Developed and implemented trading systems (futures and stocks) that profitable in both falling and raising markets.
- Forecasts preparation, technical and Fundamental analysis of stocks (MICEX and NYSE)
- Brokerage and clients consulting
- Risk-management, control of client's limits.

**Sobinbank, Moscow**

**July 2008 – January 2009**

### **Senior Trader, Trading Desk.**

- Stock, REPO, Fixed Income, and Options trading
- Risk-management, control of clients limits and liquidity management for bank
- Brokerage and advisory services for VIP clients
- Generate reports on the trader's and clients positions, interaction with back-office
- Execution of client orders (MICEX, RTS Classic, OTC market).

**Working for Private Investor****Trader/Asset Manager****February 2003 – June 2008**

- Managed Assets on NYSE, Nasdaq, AMEX
- Research and analysis of trading systems (stocks, options)
- Developed trading robot that extremely profitable in high-volatile markets
- Technical and fundamental analysis of American stock and currency markets

**Moscow State University of Economic, Statistic and****Informatics****2003 – 2013****Associate Professor (Docent), Applied Mathematics**

- Scientific work (developed a unique implementation of the theory of fractal markets)
- Scientific adviser for diploma and PhD dissertations
- Teaching of mathematics and investment courses. Developed programs of education.
- Participation in scientific conferences. Publication articles in scientific and economic magazines.

**Interstock, Moscow****June 2001 – February 2003****Trader**

- Trading at the American Stock Markets (NYSE, NASDAQ, AMEX)
- Analysis of trading systems
- American stock market analysis and preparing of forecasts.

**Education:****New Economic School (NES)****2010 - 2012**

Master in Finance

**Postgraduate study****2004 - 2007**

Moscow State University of Economics, Statistics and Informatics

Scientific degree – **PhD (Economic Science)**

Thesis: «Research and development of model of speculate trading and fractal market hypothesis application»

**Moscow State University of Economics, Statistics and Informatics****1999–2004**

Faculty – Mathematical Methods in Economics, Diploma with honors.

**Skills:**

- **Language:** English (fluent)
- **Personal Data:** Strong analytic and mathematical abilities, strategic thinking, result oriented, ability to work in stress and match deadlines.
- **Hobby:** Sport (cross fit), Science activities, culture activities (cinema, exhibitions).