***SERGEY KASYAN***

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| ***SUMMARY & CORE COMPETENCES*** |

*Results-oriented finance professional with a strong passion for mathematical finance with over 8 years of experience in publicly traded financial institutions. Proven track record in financial modeling, model risks estimation, delivering value and innovation in quantitative finance. Core competences:*

* *Financial Modeling Structured Products Derivatives Valuation Risk Management*
* *Calibration Model Risks Programming Quantitative Research*

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| ***EXPERIENCE*** |

***QUANTITATIVE ANALYST, MANAGER***. ***VC-Methodology, Standard Chartered Bank, Singapore****.* ***Senior Vice President.***

***2009-10.2016***

*Managed a long-term project with a main goal to assist a valuation team to implement a process of localizing, quantifying and documenting interest rate and equity models risks and deficiencies.*

*Supervised interest rate models calibration analysis targeting an identification of weak sides of interest rates models used for pricing of structured products.*

*Developed and innovated numerous functional programming language modules for in-house model risk reserving tools.*

*Led design and development of new model reserve documentation standards. Created and maintained a unique set of model reserve documents (200+ pages) describing valuation, model risks of and weak sides of calibration of traded structured products.*

*Organized maintenance and regular updates of a proprietary model reserve valuation adjustments code library in Haskel.*

*Counseled stakeholders and developed modeling part for advanced XVA and AVA risk management standards.*

*Managed more than 20 projects targeted in depth analysis of model deficiencies. Designed, conceptualized and introduced to stakeholders innovative model reserve adjustment methodologies. Actively communicated with external and internal auditors.*

***Products and Models Covered***

***Interest Rate Products:*** *Bermudan swaptions, accreting swaptions, range accrual and spread range accrual products, callable range accrual and callable dual range accrual products, quanto caps/floors and swaptions.*

***Interest Rate Models:*** *Black-Scholes, modified SABR type models, Static Replication Approach, Copula Model, Linear Gauss Markov model (LGM), Libor Market model (LMM).*

***Equity Products:*** *autocallable products, variance derivatives, quanto/compo options, American options, range accrual derivatives.* ***Equity Models:*** *Black-Scholes model, Dupire model, Heston model.*

***FINANCIAL ENGINEER****,* ***Société Générale, Paris****.* ***2007-2009***

*Participated in a highly innovative project of establishing an independent derivative pricing service at Société Générale.*

*Assessed and implemented case by case pricing techniques for equity, FX, interest rate and hybrid structured products.*

*Conducted an extensive quantitative research and supervised a successful onboarding of new class of volatility derivatives.*

***Products Covered***

***Equity and FX Derivatives:*** *Vanilla, digital, forward start, quanto, power, exchange options, call spreads, put spreads, calendar spreads, exchange rate options, FX swaps. Callable, auto callable structured products, basket derivatives.* ***Volatility and Correlation Derivatives:*** *Variance swaps (vanilla, corridor, forward start). Volatility, covariance, gamma, entropy swaps, correlation swaps, variance and volatility options, dispersion products.*

***Interest Rate Derivatives:*** *vanilla and non vanilla swaps, caplets, floorlets, caps, floors, swaptions, more complex structures, hybrid interest rate/equity products.*

***Commodity Derivatives:*** *call/put options, commodity swaps, spread options, commodity quanto products, complex commodity structured products.*

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| ***EDUCATION*** |

***MASTER OF SCIENCE (SECOND YEAR) IN STATISTICS AND RANDOM MODELS IN FINANCE****. Jointly awarded by University Paris7 (Denis Diderot) and University Paris1 (La Sorbonne), France.* ***2006-2007***

***Core Modules:*** *Stochastic Calculus, Statistics, Backward Stochastic Differential Equations, Monte Carlo Methods, Financial Instruments, Stochastic Processes in Finance, PDE for Finance, Interest Rate Modeling, Calibration of Models, Credit Risk Modeling, Risk Management (Value at Risk).*

***Thesis:*** *Pricing and Hedging of Variance Derivatives. The purpose of a dissertation was to describe and implement different variance pricing techniques including replication strategy, approximate solutions, stochastic volatility and jumps solutions.*

***MASTER OF SCIENCE IN MATHEMATICAL FINANCE****. Graduated with distinction. University of Hull (UK).* ***2002-2003***

***Core Modules:*** *Mathematical Methods in Finance, Discrete Time Modeling and Derivative Securities, Portfolio Theory and Risk Management, Stochastic Calculus and Black-Scholes Theory, Numerical Methods in Finance.*

***Thesis:******Option Pricing in Heath-Jarrow-Morton Framework (HJM).*** *Main idea of the dissertation was to show an evolution of term structure modeling with emphasis on HJM, BGM and to develop a practical implementation of the HJM technique.*

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| ***LANGUAGES, COMPUTER SKILLS, TRADING/PORTFOLIO MANAGEMENT SKILLS*** |

***Languages:******Ukrainian:*** *native*. ***Russian:*** *native.* ***Engish:*** *fluent.* ***French:*** *fluent.*

***Programming Languages:*** *Haskell (Mu), C++.* ***OS:*** *Windows, Unix.*

***Computer Skills:*** *Microsoft Office Pack (Word, Excel, Access, Power Point), Numerix.*