EUGENE NAGIRNER

Email: Nagirner@princeton.edu *Tel*: (347) 683-6985

EDUCATION:

Princeton University – Master in Finance (expected) **Aug 2011 – May 2013**

Relevant Studies: Asset Pricing Models and Derivatives, Regression and Time Series Analysis, Institutional Trading, Fixed Income Models, Financial Risk Management, Stochastic Calculus (Spring '12), Options, Futures and Financial Derivatives (Spring '12), Computational Finance in C++ (Spring '12)

New York University, Leonard N. Stern School of Business – Bachelor of Science **Aug 2003 – Dec 2006**

Dual Major in Finance & Actuarial Science (Major GPA: 3.94)

Relevant Studies: Fixed Income Securities, Futures and Options, Time Series Analysis, Stochastic Processes, Multivariable Calculus, Probability Theory, Linear Algebra

EXPERIENCE:

AQR Capital Management, LLC **Apr 2010 – Jul 2011**

Portfolio Management Associate, Global Asset Allocation

Highlight: *Implemented new interest rate futures strategy with research team and expanded world equity index strategies into new regions*

- Created automated logic to allocate trading/holding capacity, dramatically reducing the daily workflow of PM team
- Improved efficiency of commodity strategy implementation, allowing for closer realization of optimal portfolio and reduced execution costs
- Managed rebalances in FX, equities, fixed income, and commodities in long-short and managed futures portfolios
- Collaborated with several PM teams and oversaw investment ramp-up of first UCITS III compliant fund at AQR

Penso Capital Markets, LLC **Aug 2008 – Mar 2010**

Analyst/Trader, Macro Investment Strategies

Highlight: *Supported firm principals directly in all aspects of portfolio management for Global Macro and Macro Overlay strategies*

- Generated and modeled potential investment ideas and participated in risk allocation decisions
- Oversaw sizing, pricing, execution and monitoring of all trades across fund platform
  - *Traded products included: Cash Equities, Equity Options, FX options, NDFs, Interest Rate Swaps, CDS*
- Developed models and tools for stress-testing, risk management and P/L tracking of fund portfolio

Bear Stearns & Co., Inc. – Global Risk Management dept. **Jul 2007 – Jun 2008**

Market Risk Analyst, Credit Derivatives

Highlight: *Developed a robust risk reporting database for efficient daily analysis of credit trading exposures*

- Monitored market risk exposures of CDS flow desk and identified excessive exposures by trader and product
- Reviewed trading desk risk sensitivities to recovery assumption or credit spread movements

ICAP Inc., formerly Electronic Brokerage Services (EBS) **May 2005 – Apr 2007**

Research Analyst

Highlight: *Co-authored two white papers detailing the execution quality of EBS FX market platform*

- Designed and developed high-frequency technical FX trading algorithms as a proof of concept for new EBS platform API for hedge fund clients
- Performed detailed analysis of the EBS FX market microstructure, as well as the cost and speed of order execution
- Evaluated market maker versus market taker trade-offs using Monte Carlo simulation of FX market order execution based on stochastic price and market participant behavior

SKILLS:

- Experienced with Python, SQL, VB/VBA, Bloomberg (including associated Excel API), R, S-Plus
- CFA Level III candidate (June 2012)
- Fluent in Russian (native tongue)

RESEARCH:

Co-authored the following white papers while with ICAP Inc:

- *Order Execution Dynamics in the Global FX Market (E. Howorka, E. Nagirner, & A. B. Schmidt)*
- *Maker or Taker: Simulation of Trading Cost in the Global FX Market (E. Howorka, E. Nagirner, & A. B. Schmidt)*