KRYSPIN ZIEMSKI

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Complete Technologist (Infrastructure/Developer/Trading Systems)
Hands-on Developer with a wide skillset and financial knowledge able to provide front to back solutions for financial firms
"Self-starter" mentality with a proven track record in taking funds from startup to a fully operational phase

AREAS OF EXPERTISE

- Financial Protocols/Data (Bloomberg, Reuters, Markit, FIX/FPML, VCON FIX, Riskmetrics, SuperD, ICAP, JPM (DQ)…)
- 3rd Party Systems (Geneva, Calypso, FrontArena, TT, CS(AES), GS/Redi, JPM, BARX, TradeWeb, MarkitSERV, FXAll, Intex …)
- Infrastructure/Databases (AD, Exchange, CRM, VMware/Citrix, Azure, AWS, GCP, VOIP, SQL, SSAS, SSRS, KDB, VPN, Docker, Hadoop, HDFS, Kubernetes …)
- Programming/Messaging (.NET/F#/C#, C++, Java, Python, Scala, Matlab, R, Excel, OLAP, CUDA, Mobile, Node, React, Reactive, Serverless, Solidity, Rust…)
- Product Knowledge/Analytics (FX, FI/Credit, OTC, Structured/Derivatives valuation, FinCAD, Numerix, ITO33, CreditAnalytics …)
- Data Science/Quant/AI/ML/Visualization (Spark, Pandas, Jupyter, D3, Graph, Tensorflow, Keras, CNTK, Caffe, Quantlib, MKL, NLP, NLTK…)

WORK EXPERIENCE (PAST 15 YEARS)

DYNAMO FUND — **2020-Present**
CTO (*Startup Hedge Fund: systematic macro)* — **New York, NY/Greenwich, CT**

- Helped bootstrap fund during covid pandemic heavily utilizing cloud technologies and remote deployment of technologies (**AWS Microsoft, Intel NUC, …)**
- Built out trading connectivity via Bloomberg EMSX to over 20 exchanges (**Python, Bloomberg EMSX/Desktop API, ngrok, React, AWS, …)**
- Monitor overnight trading and rebalancing for trading strategies (**Python, Pandas, EMSX/Desktop API, …)**
- Built/Run reconciliation of trades/cash in multi-currency portfolio (**Python, Pandas, …)**
- Built out risk reporting for internal and reporting purposes (**Python, Pandas, …)**
- Contributed to the marketing deck (**Reveal.JS, React, …)**

QCOMPUTE LLC (Experience Consolidated in Descending Order; lines separate projects) — **2017-Present**
Owner *(Notable Projects consulting for various Fintech/Capital Markets)* — **Tri-State**

- Built Consumer credit monitoring service focus on early detection as a React PWA (**AWS React Stripe Node Serverless Python)**
- Built Scalable Credit Reporting Data Validation/Enrichment Service (**AWS React Stripe Docker Containers Serverless Node Python QuickSight)**
- Built POC invoice financing platform for food services/fintech financing startup (**AWS React Node Python Rekognition D3 Syncfusion Diagramming LoanPro)**
- Evaluated, Architected Solutions for asset securitization of consumer loan portfolios (**LoanPro, AWS, WebBank, Cross-River, ABS, SPV Financing)**
- Evaluated, Implemented, Deployed Loan Management/Servicing into fintech startup's infrastructure (**LoanPro, AWS, Credit Scoring, GBM, Machine Learning)**
- Built Consumer Loan Application Web Application for machine learning fintech startup (**React, Node, AWS, Serverless, LoanPro, Plaid, Python, Keras)**

CADENCE GROUP — **2018-2020**
CTO (*Seed series startup: retail investor platform for asset securitization of financing/private credit)* — **New York, NY**

- Managed a Growing Technology team from none to engineering pods (**JIRA Agile OKR)**
- Took over POC and architected/rebuilt as Flagship Product for launch in 6 months (**Python Heroku Django postgres React Node AWS Lambda Serverless Plaid Onfido)**
- Built Cadence Debt Token (CDGXX): ERC20 Upgradable Contract mirroring compliant reg-D offering **(Solidity, Ganache, web3js, ethers, Infura…)**
- Contributed to several key business decisions and partnerships (**Bloomberg Data, FIGI, Bloomberg Enterprise Solutions App Portal, Smart Contracts Web3)**
- Successfully listed CDGXX tokens to the Bloomberg Universe as Prom. Notes M-Mkt key: A Crypto First (**Bloomberg Enterprise, SPFS…)**
- Built Cadence Private Credit Explorer on Bloomberg App Portal (**Bloomberg Data, FIGI, React, AWS GraphQL AppSync)**
- Part of Management Committee and contributed to hiring across the company
- Integral to operations and processing of cash and accounting for deals

PARALLEL COMPUTATIONS (Experience Consolidated in Descending Order; lines separate gaps) — **2008-2009, 2011, 2012-2017**
Owner *(Notable Projects consulting for various Hedge Funds/Prop Desks, Fintech)* — **Stamford/Greenwich, CT**

- Built Data Science environment to generate/analyze learning strategies on Macro-economic data (**Pandas, Jupyter, Keras, web scraping, pipelining, workflow…)**
- Designed/Prototyped workflow for fintech in securitizing consumer debt (**Nortridge, Investran, Bloomberg, C#, xml processing …)**
- Built Portfolio Back-Testing Engine for manager selection/on-boarding **(Agent Design, Jupyter, Pandas, HDF5, Concepts from "Portable-Alpha", Risk selection theory…)**
- Build-out Infrastructure, Trading Floor, Risk, Accounting for MBS/Credit Hedge Fund **(IPC, Avaya, HP, Advent Geneva, Quantifi, VMware…)**
- Build-out Risk Monitoring, Trading, and Exchange Connectivity for LatAm Prop Trading Desk **(C++, C#, FIX/FAST, WPF, ZeroMQ, ICE, low latency)**
- Build-out/Integration for a Macro/MBS fund's Portfolio, Accounting and Risk Reporting systems **(SSRS, Geneva, Bloomberg AIM, Imagine IFP, C#…)**
- Built Front office visualization tools for quantitative L/S Fund **(time series analysis, Numerics, BBG Server API, TreeMap, "Spider" Node Graph, Tufte, "Tagging", C#)**
- Rebuilt a systematic trading strategy prototyped in Excel/VBA for a quantitative fund **(Deltix, R, ExcelDNA, FIX, XLL, C#, NoSQL, MongoDB)**
- Automating news/event-based strategies, real-time mirroring of human based trading with automated hedging **(GS/Redi, FIX, .Net, Web scraping, Twitter)**
- "On-Boarding Analysis" created tool to analyze incoming PM teams: return/factor analysis, Portfolio/Risk statistics. **(C#, ASP.NET)**
- Built Risk Analysis/Reporting platform for a Fixed Income Risk group. **(Reporting Services, SharePoint, C#, Custom FI Pricing Library)**
- Extended risk functionality in SunGard's **FrontArena**© Portfolio Management system. **(Python, C++, C#, ADFL, Sonic ESB)**
- Created custom trading solution using TT© API for Trading Group. **(C#)**
- Integrated ITG's soft dollar commissions functionality. **(C#, MSSQL)**
- Worked on several Tactical Projects using Calypso© Portfolio Management System and Paladyne© Security Master. **(Java, C#, MSSQL)**

BELLPOINT CAPITAL **2011-2012**
CTO (*$500m credit fund: corp. bonds, high yield, CDS, futures, ETFs, options, loans)* **NY, NY**

- Created unified analysis/reporting framework servicing: trading, PM, Risk, and Investor Relations **(.Net, MSSQL, SSAS, MDX, OLAP, SSRS)**
- Completed integration to Bloomberg OTC FIX connectivity for Fixed Income/VCON trading/operations **(.Net, QuickFIX)**
- Completed integration with Omnium/Northern Trust Fund Administrator for daily reporting purposes **(.Net, MSSQL, SSIS, SSRS)**
- Created reporting on High Yield ETF constituent Analysis for the front office. **(.Net, BBG, IIS, ASP.NET)**
- Created Risk reports for portfolio analysis and Investor reporting **(.Net, BBG API, SSRS, SSAS, MDX, Fixed Income Analytics …)**
- Maintained reports for Advent Geneva. Developed WFM workflow for import into warehouse **(.Net, RSL, SSIS, WFM …)**
- Managed outsourced IT infrastructure with InfoHedge service provider.

GALLE GLOBAL MACRO PARTNERS **2009-2011**
Head of Technology/Developer Lead *($450m macro fund: futures, options, FX, IRS, swaptions, CDS)* **NY, NY**

- Instrumental in creation of fund (selection/build-out of office, Fund Admin. evaluation, Equipment leasing, Business Continuity Plan)
- Created ops workflow and technology plan according to “best practices”, completed 20+ successful Due diligence meetings
- Built/Maintained complete infrastructure: AD/File/Email/Databases, dual internet, Disaster/Backup, VOIP, VPN, Blackberry
- Built STP integration between Traiana for FX and MarkitSERV for Rates and Credit. **(C#, C++, MSSQL, FPML)**
- Main Architect and Developer for the Front Office. **(Windows/Azure technology stack, Python, BBG Server API, DevExpress…)**
  - Extended SunGard’s FrontArena© Portfolio Management system. **(Python, C++, ADFL)**
  - Created a Timeseries Database combining several data sources for rapid analysis in Excel and Matlab. **(C#, XLL, MSSQL, OLAP)**
  - Wrote proprietary portfolio/risk analysis tools and trade loaders for the Front Office. **(QuickFIX, Broker APIs, C#/WPF, Syncfusion)**
  - Developed replacements for legacy pricers written in Excel/VBA. **(Numerix, CUDA, ISDA CDS, Quantlib, C++, C#, ExcelDNA)**

FORTRESS INVESTMENT GROUP, Drawbridge Global Macro **2006-2008**
Senior Systems Architect *($6bil multi-strat global fund: equities, options, futures, FX, corp. bonds, CDS, OTC, exotics)* **NY, NY**

- Managed order flow and built automated processes for External Portfolio Business. **(C#, Broker APIs, MSSQL, ASP.NET)**
  - Created a system for generating instructions for monthly/weekly rebalanced portfolios derived from signals by external managers
  - System generated trades to apply both currency and index hedges to maximize alpha.
  - Generated full risk attribution and performance reporting for the portfolio to present to the management committee.
- Responsible for Front Office integration working with incoming PM’s to develop replacement technology lost in transition to Fortress.
  - Developed with many technologies. **(C#, C++, Java, MSSQL, Broker APIs, FinCAD, Riskmetrics RML, Quantifi, HOLT, Infragistics…)**
  - Supported PM’s globally including onsite to help launch the Fortress Commodity Fund in London**. (BBG, VBA, XLL, Matlab)**

LAUREL RIDGE ASSET MANAGEMENT **2002-2005**
Vice President, Technology *($500mil AUM, Relative Value fund: equities, options, futures, conv. bonds, OTC, loans)* ***NY,* NY**

- Designed, developed and maintained complete trading/risk infrastructure and in-house applications. **(C#, C++, ITO33, PGM, Multicast)**
- Directly reported to the Partners of the fund managing architecture and decisions regarding technology.
- Implemented full STP between execution brokers, 2 prime brokers and Fund Administrator**. (FIX, REDI, C#)**
- Developed Security Master capturing listed and OTC reference data sourced from Bloomberg Data **(BBG DAPI, MSSQL)**
- Developed in-house Order Management System **(BBG Gateway, C#, C1/ Infragistics)**.
- Built/Maintained full Infrastructure: Directory/Email/File/Database/Blackberry including branch office for backup/disaster recovery.

SOLILOQUY INC **1999-2001**
Software Engineer *(Founding member of a Silicon Alley .com Startup)* **NEW YORK, NY**

- Developed web-based automated sales agents utilizing AI/Natural Language Processing for client e-commerce websites
  - “Chat-Bots” could simulate a conversational dialogue with customers about products they wished to purchase.
- Developed Prototype, Developed/Managed redesign to final product. **(IIS/ASP, Linux Apache, C++, CORBA, PERL, Smalltalk)**

EDUCATION

SUNY, Stony Brook **Stony Brook, NY**
Applied Mathematics/Computer Science **1997-1999[1]**

1 Did Not Complete Degree