JUAN ANDRÉS SERUR

juan.serur@nyu.edu ■ linkedin.com/in/juan-andres-serur

EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (expected – Dec 2020)

UNIVERSIDAD DEL CEMA Buenos Aires, Argentina
BS in Economics (Mar 2011 – Dec 2015) / **MS in Finance** (Mar 2016 – Dec 2016)

EXPERIENCE

INVESTIRE LLC Buenos Aires, Argentina
Quant Analyst and Research (Nov 2016 – Aug 2019)

- Designed and researched quant strategies. Analyzed time-series, factor models, fundamentals
- Developed an option-based strategy based on Equity Index ETFs using GARCH family models
- Created volatility strategy with HMM, obtaining Sharpe ratio 2.50 times higher than benchmark
- Worked with R, Python and SQL to program the strategies and manage the databases
- Led and built relationships with investors

7 NORTH FINANCE Buenos Aires, Argentina
Quant Researcher and Risk Management (Jul 2018 – Aug 2019)

- Developed Portfolio Optimizer, getting Sharpe ratio higher than 1.10 and max drawdown of -16%
- Created market timing trading strategy based on latent variables, achieving Sharpe ratio 3.00 times higher than S&P 500 since inception
- Worked with Python and SQL to program strategies and manage databases

COPERNICO CAPITAL PARTNERS Buenos Aires, Argentina
Private Consultant – Project Leader and Developer (Jan 2019 – May 2019)

- Created equity StatArb Strategy, beating benchmarks -LATAM ETFs- proposed by clients
- Achieved Sharpe ratio 2 times higher than benchmark and maximum drawdown 4 times lower

AHTRA and FEHGRA Buenos Aires, Argentina
Private Consultant – Algorithm Developer (Jan 2018 – Mar 2019)

- Programmed algorithm to get data from tourism websites (based on R/Python, running in cloud)
- Automated processes to scrape/analyze/report data, abruptly reducing processing time

MOLCA S.A.C.I.F.I.C.I.A. Buenos Aires, Argentina
Private Consultant – Financial Analyst and Developer (Jan 2018 – Jun 2018)

- Constructed Shiny App for firm's valuation model, making the valuation process more efficient
- Reported results and operated together with CFO, discussing ideas to improve the model

BANCO DE COMERCIO S.A. Buenos Aires, Argentina
Private Consultant – Senior Financial Analyst (Feb 2017 – Jul 2017)

- Performed scenario analysis, simulations, econometric analysis, helping to avoid bankruptcy
- Expedited several tasks automating processes with R and Python

PROJECTS

UNIVERSIDAD DEL CEMA Buenos Aires, Argentina
Testing Momentum Effect for the US Market: From Equity to Option Strategies (Jun 2016 – Dec 2016)

- Researched and presented novel approach to exploit momentum effect in options markets
- Cleaned and processed huge database of equity options on the components of the S&P 500 Index

151 Trading Strategies – Palgrave Macmillan, Springer Nature (Jan 2017 – Aug 2018)

- Researched more than 150 trading strategies for 19 asset classes. Published book as co-author

COMPUTER SKILLS/OTHER

Programming Languages: VBA, R, MATLAB, Python, C++, SQL, LaTeX
Certificates: ARPM Bootcamp, Passed CFA Level I Exam
Others: Reuters Eikon, Datastream, FactSet
***Languages*:** Spanish (native), English (fluent)