

SERGIO CLAUSS

Co-Head, Platforms & Services, Markets Management



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PROFESSIONAL EXPERIENCE

04 2017
Present

JP Morgan

Co-Head, Platforms & Services, Markets Management

Job Description: Senior Manager heading the core platform product team across markets businesses

Trading Strategy

- Designing the **next generation product roadmap** for the trading businesses
- Developed trading wide algo product strategy designed to **increase trading revenues by 15%** in the next 6 months
- Developing the new trading desktop featuring enhanced **client insights & actionable intelligence**

Machine Learning

- Overseeing design and development of the **next generation Machine Learning tools** for JP Morgan's trading businesses
- Designed a NLP solution that plugs into trading businesses **identifying key life-cycle events** and correlations

Outward Fintech

- Designing the **white label strategy** to offer next generation of JP Morgan tools to client of clients
- Partnering with the Sales Organization to identify **bespoke client solutions** across Trading & Structuring
- Partner with the **client advisory teams** to identify data solutions for client businesses

10 2015
03 2017

Bridgewater Associates

Senior Analyst, Front Office Transformation,

*Job Description: Develop Bridgewater's **electronic trading** infrastructure and **rules based investment** architecture*

RDLC

- Building the foundational architecture for a rules based investment design
- Designing a rules ecosystem that serves as the foundational layer for the BW ecosystem
- Designed the requirements for meta-data structures to support the rules development life-cycle systems
- Exponentially increased trading capacity & throughput by enabling event driven FX & Futures trading

Strategic Reengineering

- Part of the team working to integrate CRIMS (OMS) into Bridgewater's Equities infrastructure
- Integrated CRIMS into Bridgewater's FX stack to streamline ECN trading

08 2010
09 2015

JP Morgan Chase, NY, USA

Vice President

Job Description: Managed JP Morgan's product offering in PB & OTC Clearing across Equities, FX and F&O

FX and F&O

- Designed new risk tools and processes that **increased business revenue by 20%**
- Led the team that devised **JP Morgan's response to CFTC 1.73 regulatory requirements**



ABOUT ME

Senior Executive with over 10 years of experience at designing the Product vision and delivering complex high value projects within large organizations. Combine an entrepreneurial instinct, technical skills, people and product management and a strong reputation for developing and motivating cross functional teams at all levels. Experienced at being the voice of the business, helping shape and capture the right message for the highest impact.



EDUCATION

MBA (PGDM)

Indian Institute of Management, Calcutta

June 2006 – April 2008

- One of 280 people selected out of 160,000 applicants
- Areas of Focus: Finance and Entrepreneurship

Bachelor of Engineering

Electrical - Mumbai University

June 2000 – May 2004

- 9th rank out of 150,000 in Mumbai University in final year BE Examination
- Achieved distinction in final two semesters of the engineering program



INTERNATIONAL



India - ICICI Bank

Singapore - Lehman brothers

London - Lehman Brothers / Nomura International plc

New York - JP Morgan Chase and Bridgewater Associates

- Part of the team that developed the internal risk and booking processes for SEF trading Represented JP Morgan at **industry forums on SEF's and FX Intermediation**
- Developed a **'limits consolidation'** framework for all FX and F&O PB clients opening up JP Morgan's risk appetite leading to increased PB revenues

Regulatory projects

- Devised JP Morgan's response to the SEC rule 15c3-5 with relation to the electronic trading markets
- Designed and developed the practical implementation for 15c3-5 across the equities and options trading gateways

High Frequency Trading: Equities

- Developed JP Morgan's high frequency product strategy in light of the Market Access Rule.
- Part of the team developing JP Morgan's next generation high frequency execution platform.
- Led an 8-member team to build a high frequency trading MIS for client and regulatory reporting.

Nomura Int'l plc, London, UK

Associate, Product Management,

Job Description: Developing Nomura's strategy in the Electronic trading space

High Frequency and Stat-Arb Trading Platform

- Developed Nomura's market leading **high frequency trading and co-location** strategy.
- Developed Nomura's next generation, **sub-millisecond platform** for deployment in September'10
- Developed a **high-speed technological solution** to deliver market data to high frequency firms

Electronic Execution Services

- Developed Nomura's strategy for connectivity to various liquidity pools in Europe & Asia.
- Authored several articles on 'European and US market structure' for client distribution.

Lehman Brothers Int'l, London, UK – Hedge Fund Prime Services

Associate

Job Description: Working closely with various Hedge Fund Clients in developing customized product solutions for trading, hedging and product management

Islamic Finance – Shariah-compliant Hedge fund investment product launch

- Developed a market defining Shariah compliant equity long-short product providing global access to 20+ economies spanning developed, emerging and frontier markets
- Structured a **Promise** product enabling Islamic investors to invest in Hedge funds

Volatility Decomposition using fractal analysis

- Researched robust risk measure for stock volatility using the **rescaled range and the Hurst exponent**
- The decomposition was used to provide an **alternative risk measurement metric** for the Lehman Brother's managed account platform
- Decomposed the volatility by modeling persistent behavior in equities for **risk management**

Dark Pool competitor analysis

- Analyzed the competitive landscape for Lehman's dark pool –Baikal eventually launched as NX by Nomura post the merger
- Researched the ETFs and ATSS business environment in Europe & US

11 2008
08 2010

05 2008
10 2008



INDUSTRY VERTICAL EXPOSURE

- Sell-Side and Buy-side Product development • Equities • Futures & Options • Credit • Rates • FX
- Prime Brokerage • Trading



FUNCTIONAL EXPERTISE



TECHNICAL SKILLS



Big Data



Algo Engines



C++



Java



SPORTS & COMMUNITY

- Represented Mumbai at the Interstate Cricket Championships at the Under 17 level
- Associated as a counselor and mentor with the Pune Corporate Consortium of the Non-Profit Organization, LABS (Livelihood Advancement Business School)
- This organization provides educational support for children from under privileged backgrounds enabling them to secure clerical employment
- Run marathons and bike races in my spare time