DR. ALEJANDRO DUARTE

MANAGING DIRECTOR

EXPERTISE

- ✓ Risk Management of Complex Systems
- ✓ Algorithmic Trading
- ✓ Financial Engineering
- ✓ Quantitative Analysis
- ✓ Machine Learning / AI
- ✓ Software Development

EDUCATION

University of Oxford - Saïd Business School
Algorithmic Trading Programme
2019

Cornell University
Master Engineering/ Financial Engineering - School of Operations Research & Information Engineering
2002

Balsiero Institute
Ph.D., Physics (Non-linear Dynamics)
2000

EMPLOYMENT HISTORY

SEDA Experts
Managing Director
2024-Current

Standard Chartered Bank
Quant Algo Trading BA/PM
2023 - 2024

Deutsche Bank
Lead Quantitative Strategist -
Electronic & Algorithmic Trading Controls/
Risks Management Independent Expert
2019 - 2023

Berkeley Research Group. LLC
Director
2014 - 2022

Citadel Investment Group
Cross-Asset Global Macro Quantitative Strategist
Global Macro Team
2013 - 2014

Morgan Stanley
Trading Desk Strategist, FXEM, Bonds and IR Derivatives
Vice President
Fixed Income Division
2009 - 2012

Dr. Alejandro Duarte is a seasoned professional with a wealth of hands-on expertise in trading, hedging, risk management, and quantitative modelling across diverse asset classes. His career spans the design and development of sophisticated analytics and tools, culminating in his recent focus on algorithmic electronic trading systems.

Dr. Alejandro Duarte is a highly experienced professional in trading, quantitative modeling, and risk management, with a distinguished career at major financial institutions. As a former member of the Strats team and Electronic Trading Risk and Controls expert at Deutsche Bank, he was instrumental in helping design and implement market conduct risk management frameworks for algorithmic trading systems. His work involved the deep assessment of algorithmic trading platforms, where he identified potential risks and proposed appropriate remediation actions. In addition, Dr. Duarte proposed innovative techniques to improve the risk management framework, including scorecard-based risk assessment and monitoring systems for improving the consistency and efficiency of risk assessments. His role also included pioneering the use of natural language processing to monitor trading documentation for signs of risky behavior.

Dr. Duarte's extensive career includes leadership roles at other major firms such as Citadel, Morgan Stanley, and Standard Chartered Bank, where he was responsible for developing cross-asset trading strategies, algorithmic trading systems, and risk management frameworks. At Citadel, he worked closely with portfolio managers to design systematic trading strategies that exploited global market opportunities, while at Morgan Stanley, he developed trading system prototypes for emerging market bonds trading that were later incorporated into the bank's official credit trading system, and prototypes for developing data-driven cross-asset trading strategies.

Dr. Duarte also served as a Director at Berkeley Research Group, providing expert consulting in litigation cases involving market manipulation, regulatory investigations, and valuation disputes. His quantitative expertise in modeling large data sets and conducting economic damage analyses made him a sought-after advisor in cases related to FX benchmark manipulation, derivatives market investigations, and liquidity modeling. Dr. Alejandro Duarte also conducted code reviews of electronic market making trading systems in the context of regulatory investigations.

Alejandro Duarte

Employment History

WestLB A.G.
Trader and Quantitative Analyst, Credit Derivatives and Credit Linked Notes
Director
Structured Credit Trading
2007 - 2009

ABN AMRO
Quantitative Analyst, Credit Derivatives and Hybrids
Assistant Director
2006 - 2007

UBS Investment Bank
Quantitative Analysis -Convertible Bonds and Exotic Equity Linked Derivatives
Associate Director
2003 - 2005

Dr. Alejandro Duarte holds a PhD in Mathematical Physics from the Balseiro Institute at the Argentine Atomic Energy Commission, with a focus on nonlinear dynamics and time-series modeling. He also earned a Master's degree in Operations Research from Cornell University and completed a postgraduate program in Algorithmic Trading at Oxford University. A Fulbright Scholar, Dr. Duarte has authored numerous publications in leading scientific journals.