Alexey Krishtop

Personal Details

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Introduction

I am a completely self-made successful algorithmic automated trading systems developer. I have never had any special education in finance or economics and all my achievements come from extensive work and my key skills:

- ability to logically analyse large amounts of heterogeneous data
- ability to find proper sources of information
- quick apprehension of new ideas
- self-education skills
- openness to self-analysis, estimation of personal achievements and flaws
- strong leadership and communicative skills
- mathematical and programming background.

I studied the crowd behaviour patterns and the big money impact on the market. I had to study the ideas and intentions within every cluster of market participants, retail and institutional to find their weak points. During this period I also was a leader of a team of traders and developers in a project dedicated to researching market timing and program trading. I designed a complete researching environment tailored for my needs. Finally I came to several ideas which seem persistent on fx market and are very simple in nature. Then I studied money management, portfolio building and evaluation, and risk management. Currently I have some very stable fully automated trading systems designed for major currencies, and still in continuous research of new trading opportunities.

Career History

01 / 2010 to Present

Trading systems developer, market researcher at EDGESENSE.NET

EDGESENSE is the name for my project on the net. My primary occupation is developing working fully automated trading systems for clients. The systems exploit local market inefficiencies caused by the common behaviour of market participants. They are designed as short to medium term (several hours to several days). All systems are extensively tested to ensure they are stable under any market conditions. The key benefit of the systems I currently develop is the ability to stand the most unfavourable order execution and transaction costs. Besides that I offer consulting services for vetting trading systems, custom programming and general advisory.

- Key projects currently include 2 established automatically traded private accounts in Europe and a contract with an Israel-based hedge fund.
- Using mainly TradeStation or Multicharts with a broker API.
- Maintenance of the working systems at remote servers.
- Private technical trading consulting.
- Participating in educational courses and seminars.

06 / 2008 to 12 / 2009

Trader, proprietary trading group

The group consisted of two traders/developers managing an account for a private investor based in Israel.

- My responsibility was trading fx.

- That time I had no ready solution for the broker we worked with, and all trades were performed manually.
- Showed outstanding results during late 2008 and stable results during 2009.

Research Experience

11 / 2007 to 06 / 2009

"FXTiming Team" leader

I established a think tank of 4 traders and analysts, 2 programming developers and 1 mathematician. The goal of the project was to determine if there were any consistent behavioural patterns on market caused by various groups of market participants and to develop formal algorithms to describe them for further use in real trading systems. The team's heritage is still not fully used, as many ideas and methods require special conditions for implementation (like direct market access which we didn't have that time).

- My primary role was the ideas generation and project management
- Designed the core foundation for the research platform (written in Python)
- Supervised the process of research and development
- Set key milestones and made appointments

09 / 2003 to 11 / 2007

Private trader, researcher

This period should be qualified as my own higher education in trading and everything about the market. The most valuable experience from that time:

- continuous scrutinizing the currency pairs behaviour in real time which finally led to some important conclusions and allowed for building profitable and robust trading systems
- mastering actual trading and its pitfalls
- accumulating knowledge and experience required for proceeding to complex market data analysis.

Skills Summary

Trading platforms	TradeStation, Multicharts, Rithmic, Trading Technologies, IB TWS
Development	MATLAB/Octave, Python + Matplotlib + numpy, Multicharts
Computer skills	Windows, Mac OS X — advanced user
Software design	Object oriented models and data structures design and implementation
Languages	Python, EasyLanguage (profound knowledge)

Education

- 1997: BSc Computer linguistics, St. Petersburg State University.
- 1993: Student of physics and mathematics (not graduated), St. Petersburg State University

Interests

"Analysis of analysts": using news reports and media analysts opinions for long-term trading decisions in moments of extreme euphoria or extreme panic. General observations of people behaviour. Educating newbies at forums and interest groups.

References

Available upon demand.