

# Sophocles Alex Sophocleous, CFA

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## EXPERIENCE

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### **FatAlpha**

July 2012 – Present

#### *Founder, Portfolio Manager*

- Raised and manage third-party money under an agreement with the financial arm of the Cyprus Development Bank (cdbbank)
- Developed an investment strategy that combines proprietary quantitative models with qualitative analysis.
- Consistently outperformed the market without the use of leverage and with a beta of under one.
  - 07/2012-12/2015: gross 157% vs 60% for the S&P 500 (SPY)
- Created, designed and maintain the fatalpha.com website.
- Author a monthly newsletter which is distributed to over 400 subscribers.
- Launched a market neutral strategy with the following results:
  - 09/2015-12/2015: gross 3% vs -4% for QuantShares US Market Neutral Value ETF (CHEP)

### **Argo Capital Management Ltd.**

September 2002 – February 2014

#### *Executive Director*

- Award winning London-based Emerging Markets hedge fund manager with peak AUM >\$3B
- Evaluated investment opportunities in various Emerging Markets with a focus in Latin America and Asia. My positive contribution assisted in the growth of the business from <\$100m to >\$3B
- Participated in structuring all major fund deals and in multiple asset classes and firm activities, including portfolio management, restructurings, and global Emerging Markets research in equities, high-yield and distressed fixed income.
- Designed and maintained a quantitative macro model the firm used to assess sovereign default probability. Used regression models, as well as financial models, to access high yield corporate credits.
- Traded \$20m Asian equity portfolio for Special Situations Fund.

### **European University Cyprus**

November 2002 – May 2003

#### *Lecturer*

- Taught and prepared candidates for the Chartered Financial Analyst exams with a 90% success rate.

### **C.N. Hadjigavriel Stockbrokers Ltd.,** Nicosia, Cyprus

October 2000 – August 2002

#### *Head Investment Analyst*

- Setup the research department which covered equities in Cyprus, Greece and Europe.
- Created network shared applications which increased front office efficiency and sales.
- Established relationships with investor relations of publicly traded firms, and their CFOs.
- Co-managed Employees' Provident Fund which generated positive returns during the equity bear market.

**Equity Securities Investments Ltd.**, Minneapolis, MN May 2000 – September 2000  
*Investment Banking Analyst – Mergers & Acquisitions*

- Research & firm valuation. Projects worked on involved restructuring, asset sales and M&A

**University of Illinois**, Champaign, IL • *Teaching Assistant for Finance* Spring 2000

**Dean Witter (now Morgan Stanley)**, Champaign, IL • *Semester Internship* Spring 1998

**Parma Brokerage**, Nicosia, Cyprus • *Summer Internship* 1997, 1999

**United States of America Embassy**, Nicosia, Cyprus • *Security* January 1996 – July 1996

**National Guard**, Nicosia, Cyprus July 1994 – January 1996

*Lance Corporal*

- In-charge of a 12-man troop house on the “green line” (military border).
- Establish a rapport with the United Nations soldiers in my troops’ area of control.
- Acted as translator between highly ranked Greek Cypriot Military and United Nations.

## EDUCATION

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**University of Illinois at Urbana-Champaign**

Double major. BA in Economics and Finance, 1999

Cumulative GPA: 3.7/4.0 Major GPA: 3.9/4.0

Graduate Student in Finance, Spring 2000

## CERTIFICATIONS

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**CFA** (Chartered Financial Analyst) **Charterholder**, **FRM** (Financial Risk Manager), **PRM** (Professional Risk Manager), **Advanced Certification** (CySEC)

## HONORS & AWARDS

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- **Fulbright Scholar**, Full undergraduate scholarship
- Departmental Distinction from Economics and Finance departments
- James Scholar, 1996-1999

## SKILLS & OTHER ACTIVITIES

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- Fluent in English (born in Nova Scotia, Canada) and Greek.
- Premium Contributor for Seeking Alpha website – occasionally write articles on investments.
- Played a principal role in the creation of the Real Client Investment Portfolio Class that manages \$1 million at the University of Illinois. Since January 2000 I act as an advisor to the class by discussing with students their stock recommendations.
- Computer proficiencies: Bloomberg, TradeStation, Microsoft Office, etc.
- Hobbies include sailing (completed Royal Yacht Association Competent Crew course and Day Skipper Shorebased Theory course), and golfing.