# Work experience

## UniCredit Russia, head of Market Risk September 2014–...

* Currently lead a team of nine people responsible for market, liquidity, and counterparty credit risk measurement and reporting;
* Led the team through several technological transitions;
* Discussed and negotiated limits, investment and balance sheet development plans with business units of the Bank and the shareholder (UniCredit Group);
* Act as executive secretary for ALCO.

## UniCredit Russia, Market Risk, head of section (market analysis and limit control) July 2012–august 2014

* Largely in addition to responsibilities in the previous role (below), led a team of three people responsible for limit control, market conformity, trading PnL calculation, and other market risk issues in the trading book;
* Managed the development and introduction of several new policies and processes in the Bank, including an overhaul of the market conformity verification process, introduction of a derivative sales policy, new product implementation (from market and counterparty credit risk side), &c.
* Developed a regular report on sources of trading result volatility, now actively used within the Bank.

## UniCredit Russia, Market Risk, Senior Officer October 2010–July 2012

* Re-built the internal system used to calculate profit and loss of the bank’s trading activities (mainly IR derivatives, FX and bonds), fixing multiple errors with total magnitude of millions of dollars;
* Built a system for calculating the spot-equivalent FX position generated by non-FX instruments denominated in foreign currencies, allowing the bank to hedge a previously unaccounted-for economic FX position (tens of millions dollars/euros);
* Provided daily explanations of P&L movements to traders, supplied regular reports to shareholders and senior management, interacted with controlling, accounting and audit on P&L-related topics, etc.

# Education

## New Economic School, MA in Economics 2008–2010

Specialized in finance and development economics. Graduated with a GPA of 3.9 (out of 5; 4.12 in Finance, 4 in Development Economics).

## Lomonosov Moscow State University, Mathematics 2002–2007

Specialized in logic and theoretical computer science. Graduated with a GPA of 4.7.

# Skills and certification

Certified FRM since 2014. Passed the Level I CFA exam in 2011, Level II in 2013, Level III in 2015.

Languages: Russian (native), English (fluent; 111 out of 120 points on the TOEFL IBT exam in 2008).

Computer skills:

* Misys Kondor+, Bloomberg, Reuters Eikon/Eikon Excel;
* SQL, primarily for MS SQL Server (including writing complex stored procedures and such; also MS SQL Server Integration Services);
* Statistical and mathematical packages: R, Mathematica, Stata;
* Programming languages: C, Python, VBA.