Anton Dovzhenko

FICC TRADER, Commerzbank

### Summary

I have been working in FX trading as quant, trader and software engineer for last 6 years. And have become well acquainted with sell-side electronic systems lifecycle and trading strategies.

My current responsibilities include client performance evaluation; market execution, pricing and hedging strategies research and development; client flow trading.

Besides that, I am active participant in software engineering contests like AdventOfCode and Leetcode, and active member of KDB+/Q community on [StackOverflow](https://stackoverflow.com/users/5182339/anton-dovzhenko)

### Key Skills

Domain knowledge FX Spot pricing, hedging and execution; Algorithmic Trading; Statistics; Machine Learning; Risk Management; Client performance evaluation; Java Low Latency systems; KDB+ Tick systems

Programming Languages kdb+/Q, Java, Python, R, SQL, Javascript, OneTick QL

Databases KDB+, OneTick, PostgreSQL, Oracle

### Education

Philosophy Doctor in Mathematics

2009 - 2012 | Dnipropetrovsk National University, Ukraine  
Supervisor Peter Kogut

Thesis Г-convergence of vector-valued mappings and their lower semi-continuous regularisation

Master of Science in Mathematics

2004 - 2009 | Dnipropetrovsk National University, Ukraine

Supervisor Peter Kogut

Thesis Quasi-lower semi-continuous regularisation of vector-valued mappings and its applications

### Certifications

Oracle Certified Professional, Java SE 6 Programmer Oracle, 2012

Oracle Certified Expert, Java Platform, EE 6 Web Component Developer Oracle, 2012

Financial Markets Regulatory & Practice [FMRP] IBF Singapore, 2017

### Work Experience

COMMERZBANK AG, Singapore SEP 2018 - Present

*FICC TRADER, VP*

Position in Commerzbank is a good mix of quantitative trader, developer and researcher roles, where desk of about 15 traders and quants covers all FX Spot and 1 month Asian NDF business. Fields I personally cover are:

* 1. Realtime trade P&L attribution algorithm. Its main goal is measuring P&L of every trade, aggregating outcomes into transparent reports and highlight clients with specific behaviour for further review
  2. Design and development of algorithmic trading strategies, either internal or exposed to external clients. E.g. PEG, TWAP, BFIX and WMR fixings simulations

Other streams I work on as a part of wider group are:

* 1. Covering FX spot book in Singapore (client flow trading)
  2. Backtesting and development of hedging and market making strategies. E.g.
     1. defining take profit/stop loss levels depending on position size, price level, volatility, holding time, client flow etc.
     2. improving hedging behaviour during spikes and flash crashes EM currencies
     3. looking for arbitrage opportunities available to franchise
     4. reviewing client spreads and core pricing
  3. Ad-hoc tasks: pricing and booking issues, system stability support, ad-hoc reporting.

Tech Stack: Java, kdb+/Q, Python and R

Standard Chartered Bank, Singapore Sep 2013 - AUG 2018

*fx Trading, DIRECTOR*

I joined StanChart in 2013. I was software engineer in Straight2Bank FX trading platform at first,

And then I was moved to quantitative trader role in eFX desk. My main professional accomplishments include:

* 1. Developed realtime trade P&L evaluation algorithm for FX spot, swaps and NDFs. Algorithm’s output drove decisions on clients’ spread, allowed liquidity, throttling and other important features.
  2. Created reporting web portal for systematic client, market conditions and market venues review:
     1. Client reports with P&L, mark-outs, trading volumes, ranking etc.
     2. Market execution reports which included StanChart impact on market venues, rejection and latency statistics etc.
     3. Client spread reports, used to identify gaps in Straight2Bank pricing across different instruments and trading hours.
  3. Created Q library for FX Spot, Forward, SWAP and NDFs benchmarking against public markets as a backbone of Best Execution regulatory reporting
  4. Tuned VaR-hedger specific thresholds for hedging actions activation (skewing, passive or aggressive orders).
  5. Played major role in replacing OneTick with KDB+/Q

Tech Stack: Java (Swing, Spring, GWT, Sencha GXT, Guice/Gin, WebStart, Mockito, Maven),   
kdb+/Q (Delta Control), Python, PostgreSQL, OneTick, Liquibase, D3js, DataWatch.

Luxoft, Ukraine Feb 2012 - Sep 2013

*Project Coordinator / Senior Software Engineer*

Luxoft is Swiss software outsourcing company specialising in financial sector. In Luxoft I was engaged in many activities. Major of them were:

* 1. Managing Corporate Graduate Programme, for which I created curriculum, automated homework checking framework and led team of 6 instructors.
  2. Built several proof of concepts including
     1. Customer client portal for ING
     2. Internal data matching tool for Deutsche Bank
  3. Was software engineer in Horizon - market, credit and liquidity risk reporting portal developed for Deutsche Bank

Tech Stack: Java, Python, GWT, Spring, Servlet API, JDBC, Hibernate, Spring, Java Web Start, Selenium, Cucumber, Maven Oracle

EPAM, Ukraine Feb 2010 - JAN 2012

*Software Engineer*

EPAM is US outsourcing company which holds well-diversified portfolio of projects. I was assigned to Clarabride project - content mining platform, which helps customers to source, transform, store and analyse unstructured data efficiently. My main achievements incldude

* 1. Adding PostgreSQL support and option to switch between PostgreSQL and Oracle
  2. Implementing license management and verification framework
  3. Creating GWT wrappers for HighCharts and InfoVis javascript libraries

Tech Stack: Java, Java EE, Apache Lucene, Spring, Hibernate, GWT, JUnit, PLSQL, Oracle, PostgreSQL, Ant, Tomcat, JBoss