Anton Dovzhenko

Curriculum Vitae

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 R&D; 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)

Work Experience

Sep 2018 – current

Commerzbank AG, Singapore

FICC Trader, VP

* Implemented realtime trade P&L attribution algorithm used for client performance evaluation, spread adjustments and A/B testing
* Designed and implemented number of FX algorithmic and quantitative trading strategies
* Reviewed and backtested various FX spot market making and hedging algorithms
* Created reporting tool for RFQ hit/miss analysis
* Covered electronic FX Spot book in Asia occasionally

Sep 2013 – Aug 2018

Standard Chartered Bank, Singapore

FX Trading, Director / Software Engineer

* Designed and implemented realtime trade P&L attribution algorithm
* Covered Asian eFX Spot book occasionally
* Created analytical web-portal with for FX trading and sales business
* Developed FX benchmarking core logic for Best Execution regulatory reporting
* Created Q/Python emailing framework for alerts and reports distribution
* Played major role in replacing OneTick with KDB+/Q

Feb 2012 – Sep 2013

Luxoft, Ukraine

Project Coordinator / Senior Software Engineer

* Managed corporate graduate programme
* Created proof of concepts for existing and new customers, including Deutsche Bank and ING

Feb 2010 – Jan 2012

EPAM, Ukraine / Clarabridge

Software Engineer

* Added PostgreSQL support to [Clarabridge](https://www.clarabridge.com/) platform
* Created GWT wrappers for HighCharts and InfoVis javascript libraries
* Implemented Clarabridge license management framework

Education

Nov 2012 PhD in Mathematics

Dnipropetrovsk National University

Supervisor Peter Kogut

Thesis Г-convergence of vector-valued mappings and their l.s.c. regularisation

Sep 2009 MSc in Mathematics

Dnipropetrovsk National University

Supervisor Peter Kogut

Thesis Quasi-l.s.c regularisation of vector- valued mappings and its applications

Certificates

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| IBF SG, 2017 | Financial Markets Regulatory & Practice [FMRP] |
| Oracle, 2012 | Oracle Certified Expert, Java Platform, EE 6 Web Component Developer |
| Oracle, 2012 | Oracle Certified Professional, Java SE 6 Programmer |

Key Skills

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| 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 | PostgreSQL, Oracle |