CHRIS ROSS

SOFTWARE DEVELOPER

PROFILE

I am a senior software developer with experience in financial modelling and data protection. I have a Bachelor of Science Honours degree in Computer Science. I have been designing, implementing, and testing software systems professionally for the last 5 years.

EXPERIENCE

TD

SENIOR SOFTWARE DEV | 2018 - NOW

- I work on a financial modelling platform for the Treasury and Balance Sheet Management department.
- The platform is responsible for valuation, risk analysis, and hedging of the bank's assets and liabilities.
- I have invested a large amount of time into studying quantitative modelling and helping build financial models. In particular, models for fixed income instruments, and loans with embedded optionality (like prepayment options).
- I redesigned a large portion of the treasury modelling library, and implemented a new engine that calculates the margin and funding-costs for each financial instrument.
- I have played a significant role in implementing the changes necessary to comply with the Basel Committee's IRRBB regulations.

DELL EMC

SOFTWARE ENGINEER II | 2015 - 2017

- I worked in the data protection division of the company.
- I developed data-center backup & recovery software.
- The software would extract data from the target database, de-duplicate the data using proprietary hardware, store, manage, and provide analytics about the backups of the data across the data-center.
- I programmed mainly in C/C++, and also a bit of C#.
- I worked in both Windows and Linux development environments.
- I worked closely with database management systems like Microsoft SQL Server.
- I gained real world experience working on code that was designed to be highly concurrent and process huge amounts of data. I found this experience particularly valuable.

CONTACT

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EDUCATION

BACHELOR OF SCIENCE HONOURS, COMPUTER SCIENCE

UNIVERSITY OF SASKATCHEWAN | 2011 - 2015

- Awarded high honours for academic achievement
- Executive member of computer science student society