

CHRIS ROSS

SOFTWARE DEVELOPER

PROFILE

I'm a senior software developer living in the UK. I currently work in the finance industry. I focus primarily on quantitative modelling and research. I have significant experience with fixed income analysis, derivative pricing, and risk management. I have a strong academic background, and expert software development skills.

CONTACT

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 github.com/fightingsleep

EDUCATION

Bachelor of Science Honours
Computer Science
University of Saskatchewan

 **Awarded High Honours**

WORK EXPERIENCE

Toronto-Dominion Bank, Senior Software Developer

LONDON, UK. MAR 2018 - PRESENT

- I'm on the quantitative modelling team in the treasury department
- I work on a financial modelling platform that is responsible for valuation, risk analysis, and hedging of the bank's assets and liabilities
- I program in C# / C++ / Python / VBA
- I work on fixed income and option pricing models (PDE, lattice, and Monte Carlo)
- I have done a lot of research on embedded interest rate options and mortgage backed securities
- I've gained experience using short rate models like Hull-White, and Shifted Black-Karasinski
- I refactored a large portion of the treasury modelling library and created an engine for separating margin from funding costs
- I've led several major projects including key roles in IRRBB compliance, the phasing out of LIBOR, and the introduction of overnight indices (SOFR, SONIA)

Dell EMC, Software Engineer II

TORONTO, CANADA. SEPT 2015 - SEPT 2017

- I worked in the data protection division
- I developed data-center backup & recovery software
- I programmed in C / C++ / C# on Windows and Linux
- I worked closely with database management systems like Microsoft SQL Server.
- I gained experience writing highly optimized & concurrent code that was responsible for processing petabytes of data