Valerii Ovchinnikov

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SUMMARY I am an expert Java Software Engineer with 8 years of experience.
I have strong domain knowledge and experience in trading and risk management.

LATEST WORK EXPERIENCE

November 2018 – Present time
Company: **Raiffeisen Bank Russia**
Role: **Quantitative developer**
As a quantitative-developer I'm working on FX Options pricing, hedging, execution, risk management, market data, strategy and business development
I'm also involved into new rates business set up (FxSwap, IRS, OFZ)
My responsibilities also include contribution to the code of low-latency FX spot trading machine
I've set up fully automated fx option pricer, some structured products pricers and multiple tools for manual traders experience improvement

23 September 2017 – October 2018
Company: **Revolut Ltd.**
Role: **Senior Java Developer**
Designed and built credit (retail/business loans, overdraft) infrastructure
It includes scoring+pricing services from the scratch, API for mobile and JS clients

23 June 2014 – 23 September 2017
Company: **Deutsche Bank Tech Center**
Role: **Senior Java Developer**
I was working on the two greenfield (re-engineering) projects:
1. Low latency real-time risk monitoring for FX spot
2. Huge volumes of various risks monitoring for FX options desk

My responsibilities included design and development of business logic, math, profiling and performance tuning, capacity planning. I was effectively technical lead within one of the projects

MAIN EDUCATION

June 2015 Master's Degree in Applied Physics and Mathematics
Moscow Institute of Physics and Technologies
Quantum physics (quantum computer development)
Thesis: *Optimization of Control of Single NV-center Spin State with Respect to Dissipation*

June 2013, 2014 Auditor
Yandex School of Data Analysis
As an auditor, I've covered algorithms, discrete math, C++ and Python, concurrent and distributed computations, external memory and streaming algorithms courses

December 2020, Additional qualification, Quantitative analytics
Higher School of Economics, Institute of Quantitative Finance
There were four modules in total: algorithmic trading and time-series data research, structured products pricing, options pricing and risk management, portfolio management.

June 2013 Bachelor's Degree in Applied Physics and Mathematics
Moscow Institute of Physics and Technologies
Quantum physics (quantum computer development)
The topic of thesis: *Optimization of Control of Individual NV-center Qubit's Spin State*

LANGUAGES Russian – native
English – fluent, Advanced (C1)
Italian – elementary

HOBBIES I used to work as an assistant lecturer at MIPT CS courses teaching OS (Linux) and OOP (Java), lecture at MSU as part of "Math methods in investment banks" course run by Deutsche Bank and Java special course by NetCracker