

# Valerii Ovchinnikov

kremsnx@gmail.com

**SUMMARY** I am an expert Java Software Engineer.  
I have strong domain knowledge in finance and trading

**LATEST WORK EXPERIENCE** **November 2018 – Present time**  
Company: **Raiffeisen Bank Russia**  
Role: **Quantitative developer**

As a quantitative-developer I work on FX Options pricing, hedging, execution, risk management, market data, strategy and business development  
My responsibilities also include development of low-latency FX spot trading machine and rates (swaps, forwards, bonds) services

**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

Did a lot of home task review and onsite interviews and phone calls

**23 June 2014 – 23 September 2017**

Company: **Deutsche Bank Tech Center**

Role: **Senior Java Developer**

Working on FX risk management systems

There were two greenfield (re-engineering) projects I took part in:

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

**22 March 2012 – 22 June 2014**

Company: **NetCracker**

Role: **Java Developer**

Developing telecom operators' automation systems

**MAIN** *June 2015 Master's Degree in Applied Physics and Mathematics*

**EDUCATION** **Moscow Institute of Physics and Technologies**

The topic of 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, big data algorithms (mostly external memory and streaming) courses

*June 2013 Bachelor's Degree in Applied Physics and Mathematics*

**Moscow Institute of Physics and Technologies**

The topic of thesis: *Optimization of Control of Individual NV-center  
Qubit's Spin State*

**LANGUAGES** Russian – native  
English – fluent, Upper Intermediate (B2+)  
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