

Aleksander Lantsov, passionate software engineer in FinTech

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Software engineer with 8 years of experience in creating finance systems

Worked as lead developer in FinTech projects with significant market share (top-5 FX market-maker in the Moscow Exchange; responsible for 1.5% of total trading volume in main crypto exchanges)

Technical expertise: Java, low-latency programming, hardware and software concurrency, system and application performance tuning, performance testing methodologies and tools

Experience

SPV Capital

Senior Software Engineer

Jun 2022 – present

Development of HFT market-making system working with the biggest crypto exchanges (makes 1.5% of total trading volume, monthly turnover exceeds \$3 billion)

Achievements:

- created a new component for reducing data feed latency using dynamic analysis of existing network connections; reduced latency percentiles by 1.6 times
- redesign of existing system architecture, reduced number of used servers by 40%
- **found and fixed** performance issue in the Project Reactor - popular reactive Java framework

Technologies: Java 17, Spring, Project Reactor, Aeron, Agrona, SBE, Netty, OkHttp, Kafka, Clickhouse, Prometheus, Grafana

Citi

Senior Software Engineer, Vice President

Jan 2022 - Jun 2022

Development of internal Fx Platform for algorithmic execution in OTC market

Raiffeisen Bank Russia

Senior Software Engineer

Jun 2018 – Jan 2022

Design and create services for electronic trading FX desk, one of the major participants in Russia (top-5 FX-maker in Moscow Exchange). Was responsible for the technological development of the platform overall.

Achievements:

- extend and reconstruct the system to be operational 24/7 without downtime
- created a new bank service with personalized quoting prices for clients and integrate it with existing services
- conducted more than 50 interviews and organized several educational meetups to improve tech skills of the team
- introduced smart self-diagnostic to eliminate incidents on production

Technologies: Java, LMAX Disruptor, Azul Zing, Aeron, SBE, Kafka, Clickhouse, Chronicle Software, Spring, FIX, async-profiler, C++, Prometheus, Grafana

Deutsche Bank

Software Engineer

Nov 2014 – Jun 2018

Developing electronic trading platform of Rates & Credit financial instruments and derivatives.

Jet Infosystems

Junior Software Engineer

Jun 2014 - Nov 2014

Developing web-services on the Java EE platform. Resolving problems with performance.

Parallels

Research assistant

Sep 2012 – Jun 2014

R&D emulator of systems based on ARM architecture. Research in perspective for the project areas.

Education

Moscow Institute of Physics and Technology

Master degree, Applied Physics and Mathematics

2013 - 2015

Moscow Institute of Physics and Technology

Bachelor degree, Applied Physics and Mathematics

2009 - 2013

Higher School of Economics – Center of Mathematical Finance

Additional education, Quantitative Analytic

2021