刘金文

Liu Jinwen

Home：HuNan Province   Education：Bachelor

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Birth：1996.08   WeChat：183-2809-1428

Current City：Shanghai

Current Company：CICC

Education

2014.9--2018.06   Sichuan University   Software Engineering

Technique

Language：CET-6

Financial ：

FRM Holder

CFA Level II candidate

Know About financial products, including Bond, CDS,Options,equity.

Know About Basic Financial Risk Management, including Market Risk, Credit Risk, Operation Risk

IT Tech   ：

Programming Language: Java、python、C++

CS Basic: Computer Network、 Data Structure、OS basic knowledge

Frequently Used Framework: Spring、SpringMVC、SpringBoot、SpringCloud basic Framework

DB: Oracle、Mysql Relationship DB and Redis、MongoDB、ElasticSearch NoSQL

Middleware:Kafka, Tibco EMS

Container: OpenShift(K8S), Docker

Stream Framework:Flink

Others:

Familiar with JVM，basic Design Pattern

Tomcat、Jetty server   and git Linux

Project Experience

CICC 2021.07 -- now

- **Algorithm Trading 2021.07 -- now**
- Project Description： Algo is a trading system mainly used to execute Algorithm trade, such as TWAP, VWAP and so on.

  Personal Duty: Involved in strategy implementation, and the alpha strategy explore.

Citigroup Service And Technique (China) 2018.07 --2021.07

■ **MARS(Multiple Asset Risk Management) 2020.09 --now**

● Project Description： MARS is a Front Office Risk Management System, and mainly focus on Risk Calculation, including Bond, CDS,Index Options, and used for CCAR, Basel and Other Regulation Purpose.

● Personal Duty: Involved in Cash Risk Management Implementation

Based on the trade actions, positions and various interest curve, to calculate difference measures, including PV, DV01, CR01 and so on. And implement scenario test for CCAR ,Basel purpose.

Used Tech： springboot、kafka，Zookeeper and so on.

■ **Vantage 2019.08-2020.09**

● Project Description： Vantage is a trading platform used by Front office Sales, and it includes BOND, LOAN, CDS, ABS and so on.

● Personal Duty：

Implement the trading process between sales and traders, and the booking actions by sales.

Componentized the system to onboard the new desktop platform.

Implement the AMM auto trading function.

Used Tech： Springboot, Ticbo EMS, ECS(K8S),Docker，KDB and etc.

■ **Citi velocity 2018.07--2019.08**

● Project Description： Citi velocity is a citi analytical website

● Personal Duty：

Citivelocity Portal： Mainly focus on the entitlement management, authorization.

CVMS ： Use SpringCloud to develop a platform to integrate various service, including gateway、zuul and so on.

DevOps： Internal CI/CD

Used Tech： Springboot ,SpringCloud，JPA, Redis, MongoDB，Elasticsearch and so on.

Self-Assessment

Enthusiastic**,** Hard-working, Passionate

Thanks for your time to read my resume, hope can have the chance to work with you .