

刘金文

Liu Jinwen

Home: HuNan Province Education: Bachelor
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Current City: Shanghai
Current Company: Citigroup Service And Technique(China)



Education

2014.9--2018.06 Sichuan University Software Engineering

Technique

Language: English, Mandarin

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

Know About the basic quantlib implementation.

IT Tech :

Programming Language: Java, python, Shell, C++

DB: Oracle, Mysql Relationship DB and Redis, MongoDB, KDB

Other: git, maven and so on

Project Experience

Citigroup Service And Technique (China) 2018.07 --now

■ 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.

■ 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.

■ **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.

Self-Assessment

Enthusiastic, Hard-working, Passionate

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