Alexander Ulanov

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Software developer with 15 years of experience, team lead with 7 years of experience. Hands-on experience in FX volatility derivatives pricing. C#, Kotlin, C++ with focus on quality, strong analytical skills.

Employment History

Deutsche Bank   https://www.db.com/ — Saint Petersburg
Software Developer Engineer — June 2017 - Present

Project: Automatic FX volatility calibration to broker, exchange and internal data. Data capturing, calibration and distribution system, streaming volatility for automated trading in Autobahn FX Options

Project: Viewing and managing electronic liquidity in the FX option market

Responsibilities:

- Developed and designed FX options volatility marking system and it's subsystems including UI tools (C#, Kotlin, C++)
- Direct communication with trading desk (business), including requirements analysis, support
- Maintained and onboarded new option volatility sources (CME/ETF/etc.)
- Managed team of 4 members

Key achievements:

- Developed unified volatility model in pricing flows used in FX derivatives desk
- Optimized pricing engine which led up to 4x performance
- Designed and implemented microservice architecture for various new services.

Technologies: C# · Kotlin · C++ · WinForms · WPF · Spring · Kafka · Solace · Consul · Oracle · kdb+ · ClickHouse

Kappa Engineering   https://www.kappaeng.com — UK, London
Lead Software Engineer — Mar 2012 - June 2017

Greenfield project: Application for analyzing outcomes from hundreds of multi-fractured horizontal wells. Designed architecture and core components. Managed team of 3 members.
Technologies: C# · WinForms · SQL Server · Prism

Devexperts   https://devexperts.com — Saint Petersburg
Software Developer — Nov 2009 - Jan 2012

Project: Real-time administrative management tool for the FX market. The system tracks a thousand updates per second, displaying results in tables / charts, providing comprehensive monitoring and ability to manage players on the market in real-time.
Technologies: C# · WinForms · Oracle · SQLite · Prism · Rx

Saint Petersburg State University — Saint Petersburg
Senior Lecture, Part time, Remote — Sep 2009 - Present

Zed   https://www.zed.com — Saint Petersburg
Software Developer — Aug 2007 - Nov 2009

Project: Web-based application for managing the billing system of the company's SMS services. Created the communication protocol between company and mobile operators like Tele2, MTS, Beeline, and Megafon.
Technologies: C# · Java · ASP.NET · Oracle · SQL Server

Education

World Quant University   https://www.wqu.edu
MS Financial Engineering *GPA: 96%* — Jan 2020 - June 2022
Thesis: Practical aspects of American option pricing Implementation

Saint Petersburg State University   https://apmath.spbu.ru
Specialist degree in Mathematics *GPA: 4.86 of 5, magna cum laude* — Sep 2004 - Jun 2009
Thesis: Patent search with feedback from users

Hobbies

Swimmer, triathlete, fond of folk music