Daniil Bladyko

Risk controller

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xblad.github.io

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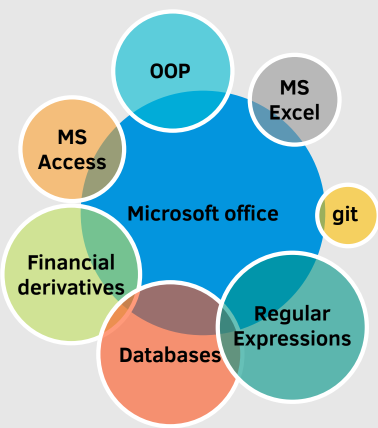
xblad

Skills

Overview



Programming

$0\ LOC \longrightarrow 5000\ LOC$

SQL • R • VBA • LaTeX

ActionScript3 • C#

HTML5 • CSS3 • JS

Python • Matlab • Java

Languages

russian • czech • english

Experience

Oct 2015 – Present — **Risk controller** — Ezpada s.r.o.

A private company principally engaged in the wholesale trading of electricity with physical delivery and financial settlement, network capacity, coal, oil, gas, emission allowances, gold and cracks.

- Reconciliation of trades;
- Variation margins/Unrealized profits/Cash settlements reconciliation;
- VaR/risk report calculation and maintenance (SQL, R, Python);
- Ad hoc MS Excel tools development (VBA);
- Ad hoc user interface/business logic testing (in-house CTRM application).

Mar 2015 – Oct 2015 — **Junior Accountant & Internet Marketing specialist** — Leesora s.r.o.

- Invoice processing, statements of account and receipts billing, VAT calculation, Reverse Charge, payroll accounting (Money S3 Economic system);
- MS Access–based application development (database design, forms and reports design and testing, data filling, backups, user rights configuring, advanced VBA scripting for process automation);
- XML export/import utility based on MS Excel (development, optimization, automation with VBA, XSD configurations);
- Variety of small MS Excel apps for business processes support;
- Basics of SEO optimization and web development (WordPress, row coding in CSS and HTML, Google Analytics).

Education

2014 – 2017 — **Master** of Financial Engineering — The University of Economics, Prague

Financial Derivatives, Stochastic modelling in finance, Capital Markets, Models of Economics and Financial Times series etc.

Minor field: Data Engineering

Databases, Data mining, Business intelligence, MS Excel Application Development, Application Development on .NET Platform (C#, ADO.NET, Entity framework, WinForms, WPF, ASP.NET etc) etc.

2011 – 2014 — **Bachelor** of Finance — The University of Economics, Prague

Financial Accounting, Financial Mathematics, Corporate Finance and Financial analysis etc.

Thesis

2017 — **Master** of Financial Engineering — The University of Economics, Prague

Master's Thesis: The fast Fourier transform and its applications to European spread option pricing [cs]

- overview of the European spread options evaluation using the fast Fourier transform numerical method
- extention of Hurd-Zhou (2010) valuation method by tool for call and put spread options pricing in case of negative or zero strikes
- **Tools**: R, LaTeX, github