Artem Bakulin
E-mail: artyom.bakulin@gmail.com
Mobile: +49 174 275 2090

Quantitative Developer

Experience:

Since August 2009
Quantitative Developer, Director at Deutsche Bank
As a quantitative developer for FX trading desk, successfully delivered following IT solutions:

- Automatic pricing of FX derivatives (swaps, forwards, non-deliverable forwards, flexible forwards, indices) for AutobahnFX, Deutsche's single-dealer trading platform.
- Algorithmic trading platform for FX desk: execution strategies for CME and Comex futures.
- Yield curves calibration for FX, MMD and Rates desks.
- Real-time calculation of profit and loss, risk Greeks.
- Historical internal market data storage, backtesting framework for hedging strategies.
- Customer profiling, sales revenue credits attribution.
- Pre-trade pricing of portfolio CVA, KVA, FVA and LVA for FX derivatives.
- Pre-trade credit risk check (settlement risk, potential future exposure, net open position).
- Profit and loss attribution test for FRTB.

Has proven to be able to bring mathematical models through all stages from 'proof of concept' prototypes to production-grade scalable and robust systems that work around the clock. This required expertise both in software engineering and in financial math and business domain.
Acquired successful experience both in developing new software from scratch and extending existing systems.

January 2008 – August 2009
Java Developer at Perimetrix
Perimetrix SafeEdge, data leak prevention and traffic monitoring system. Implemented key system components: decision making service, content analysis engine, persistence layer.

April 2007 – January 2008
Java Developer at InfoWatch (Kaspersky Lab)
Reverse-engineered proprietary network protocols of MS SQL Server and Oracle. Implemented software solution to monitor database network traffic, identify and block suspicious SQL queries.

Skills

Strong technical background: Java, KDB and Q, multi-threading, low-latency messaging.
Wide range of data analysis and prototyping tools: Matlab, R, Tableau.
Experience in FX and Rates domain and underlying math models.
Ability to manage and coordinate cross-team projects.

Education:

2003-2008, Moscow State University
Computation Mathematics and Cybernetics department,
Master degree in computer science, GPA 4.8 out of 5.0.

2015-2017, New Economic School
Master in Finance program, GPA 5.15 out of 5.30.