

Viacheslav Nazarenko

Software Engineer

Contacts

 @vn_slava

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Education

Moscow State University
Mechanics and Mathematics
Master's Degree
2014 - 2020

Skills

C++20	Expert
Python	Proficient
Go	Proficient
Linux	Proficient
Networks	Competent
JS/React	Hobby

Languages

Russian (native)
English (C1)

WORK EXPERIENCE

Quantitative developer 2022 - Present

Millennium | London

Small Futures + FX trading team

Responsibilities: maintenance, design, implementation/enhancements of: C++ & Python code base; multithreaded performance of our MD services; deployment of miscellaneous apps on linux hosts; signals streaming platform for researchers (hide kafka behind pretty python/C++ API); HTTP/JSON API for market bar data (minutely/hourly); mentoring researchers and contractors on best programming and architecture practices;

Software engineer 2020 - 2022

Deutsche Bank -> BNP Paribas | Moscow

Low latency (<10μs) equities market data redistribution platform.

Responsibilities: maintenance, design, implementation/enhancements of: zero-allocation multithreaded (lock-free) C++ code base; working with kernel-bypass technologies (open onload, ef_vi); integrating of TRTH-based exchange feeds, working with KDB.

Notable projects: implemented transition from socket API to ef_vi for faster ingestion of the US multicast market data.

CTO 2020 - 2022

Most | Moscow

Ride sharing mobile app.

The project failed to acquire a critical mass of users but provided invaluable experience for the team.

Main tools: Go, MongoDB, Redis, Yandex Cloud.

Responsibilities: designing and implementing a backend architecture in cloud for a mobile app that was handling car routing, CRUD HTTP queries, geolocation streaming, card payments, authentication; leading a small team of backend developers, interviewing candidates, overseeing app and backend interaction.

Software engineer 2017-2020

Rock Flow Dynamics | Moscow

Oil and gas reservoir modelling software.

Responsibilities: GUI development using C++/Qt5, designing and implementing of internal reconciliation tools, C++ utilities library.

Notable projects: implementation of highly interactive geosteering module (managing of the well position on a cross section).