

Nikita Saleev, +1 (203) 747-9578

Full Stack Software Engineer

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A full stack software engineer with over 3 years of experience. Track record in building scalable data-intensive web apps and new financial products.

Education

Yale University | B.A. *Quantitative Economics*

‘15 - ‘20

Coursework: Security Analysis, Corporate Finance, Time Series Econometrics, Statistics, Game Theory, Algorithms, Neural Networks, Deep Learning, Natural Language Processing, Neuroscience.

Experience

S&P Global, New York & London | *Full Stack Software Engineer*

May ‘21 – Present

- Implemented a Django and React web app for risk management of an insurance portfolio with over \$287.5 billion AUM. Replaced Fortune 100 client’s legacy codebase maintained daily by a team of 12 developers with a seamless, user-friendly application.
- Built a pipeline for sending SQL data in XML format via SOAP API to MSCI for auxiliary processing.
- Translated statistical models written by the Investment Risk team in R into production-grade Python code.
- Created a multi-user Next.js dashboard with AD SSO. Enabled non-technical management to spawn risk analysis processes, generate PDF reports, and approve official risk compliance documentation.
- Implemented real-time process monitoring with WebSockets via Django Channels resulting in low client-server communication overhead and better user experience.
- Scaled the app processes with Celery, containerized the app with Docker, and deployed it to AWS EC2.
- Ensured the application’s full compliance with the 12-Factor App methodology.
- Implemented Go Cobra and BoltDB CLI app interfacing Moody’s RiskFrontier API. Allowed a team of five CRE analysts to automate valuation workloads while maintaining flexibility needed for research.
- Put legacy Java Spring Boot apps behind AD SSO. Improved client’s security.
- Mentored junior team members and promoted best software development practices. Improved readability and quality of the code produced by the client’s software engineering team.

Stealth Mode Startup, New Haven | *Quantitative Developer*

May ‘19 – April ‘21

- Built a Django app with a REST API for pricing fixed income securities and computing custom bond indices. Achieved next-day transaction price prediction accuracy that is 30% higher than that reported by leading pricing providers such as ICE and Bank of America.
- Automated data modeling of US corporate bonds from Mergent with Postgres and Django ORM with methods for accrued interest and yield-to-worst calculation, matrix pricing, etc.
- Leveraged InfluxDB to visualize pricing and index data as well as clean and downsample rating and TRACE time series.
- Built user-friendly analytics infrastructure for researchers.

Skills

- Advanced knowledge of Python (Django, Pandas, Scikit-learn, SQLAlchemy), Go (Cobra, Viper, BoltDB), TypeScript (React, Next.js), HTML/CSS, Tailwind, AWS, Docker, Celery, SQL, Redis, and InfluxDB.
- Intermediate knowledge of R, Java, MongoDB, Neo4j, GraphQL, and Figma.
- Professional knowledge of financial engineering and securities valuation.