Alexey Chugunov, FRM

Lead Engineer, Commodities Risk Technology

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Experience

2022 - Present — London

Balyasny Asset Management

Lead Engineer, Commodities Risk Technology

- Lead a team of four and build the firm's internal commodities risk engine.
- Expanded the risk platform's market and instrument coverage across all commodity asset classes.
- Built efficient, reliable data pipelines.
- Tailored models to the specific needs of different commodities markets.
- Developed commodities-focused data visualisation tools.

2020 - 2022 — London

Citi

Vice President, Commodities Model Validation

- Validated pricing models for complex commodities products.
- Developed a business automation framework and introduced parallel processing to independent model validation.
- Integrated DevOps into multiple projects.

2017 - 2020 — London

EY

Manager, Market Risk Quantitative Advisory Services

- Validated front-office pricing models for quantitative and risk teams at a Tier 1 US investment bank.
- Led a team of five developing a cloud-based solution for time-series management.
- Developed time-series construction, gap-filling, statistical testing and validation tools across FX, equities, volatilities and correlations.
- Contributed to production systems for FRTB.
- Built full-stack solutions with Python, R and JavaScript, integrating DevOps and cloud services.

2014 - 2017 — Moscow

Gazprombank

Private Equity Analyst, Oil & Gas Projects Department

- Managed distressed assets through risk analysis, strategy development and debt restructuring.
- Provided strategy, operations and government consulting.
- Analysed and valued projects and companies; worked on M&A transactions and debt issuance.
- Participated in coal, petrochemical, refinery, CNG, gold mining and gas trading projects.

Education

2012 - 2014

New Economic School

MA in Economics

Coursework: Finance and Econometrics

2007 - 2012

Moscow State University

Specialist in Mathematics and Computer Science

Coursework: Applied Mathematics, Systems Analysis, Operations Research

Expertise

Finance	Commodities, Derivatives, Pricing model validation, Market risk
Engineering	Python, R, SQL, JavaScript, C/C++, Django, Flask, React
Infrastructure	Docker, Kubernetes, Azure, AWS, Apache Spark, Parallel programming, CI, Automated testing

Additional

Certification	Financial Risk Manager, Global Association of Risk Professionals, Nov 2015
Languages	English (fluent), Russian (native), French (basic)
Interests	Travelling, Snowboarding, Quad biking, Cycling