

# DOMANTAS JANKAUSKAS

address undisclosed

**Phone:** undisclosed **Email:** undisclosed

**Nationality:** Lithuanian

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## PROFESSIONAL EXPERIENCE

QUANT VALUATION RISK MANAGER

08.2011 - present

**RBC Capital Markets, London, England**

- ▷ Review of existing Valuation Methodology and its current appropriateness to ensure that valuations are consistent with the current market practice
- ▷ Development and implementation of new valuation methodologies for vanilla and derivative products held across all London businesses (Equities, Credit, Rates)
- ▷ Managing internal and regulatory reporting of valuation risk
- ▷ Assisting with implementation of various Valuations change projects and initiatives

EQUITY DERIVATIVES ANALYST

09.2008 - 07.2011

**UBS Investment Bank, London, England**

- ▷ 10.2009–07.2011 AIS Deal Review Team:
  - Managing post-trade reviews of CPPT and fund-linked derivative products (leverage and index certificates, volatility targeted structures, PPNs, exotic options)
  - Trading model validation and independent verification of risk parameters
  - Testing and modelling of complex structured derivative trades using path dependent algorithm calculations & Monte Carlo simulations
  - Assistance to Structuring and Trading desks with maintenance and technical documentation of in-house synthetic equity indices
  - Providing secondary market valuations to the Trading desk and contingent event management
  - Work with model developers on mathematically correct representation of dynamic structures in the risk system
  - Completed both parts of a 4-week internal *Capital Markets* course covering option valuation models, hedging and risk management techniques, volatility market and uses of options in various products
- ▷ 09.2008–10.2009 Trade Support & Control for Exotic Equity Derivatives desk:
  - Capturing trade data within the risk management system, setting up of instruments and booking of exotic equity derivative trades
  - Control of risk management and checking of PnL reports
  - Acting as a point of contact for back-office, Finance and IT functions

SUMMER INTERN

06.2007 - 08.2007

**Qualcomm (QCT Division), Cambridge, England**

- ▷ Analysed technical needs of UI developers. Suggested and implemented a Lua extension in C to enable floating point operations in BREW/TrigML environment.
- ▷ Learned several new programming languages against a tight deadline. Undertook a project with the UI Team developing a generic animation library in Lua scripting language.

SUMMER INTERN

06.2006 - 08.2006

**ARM (Processor Division), Sheffield, England**

- ▷ Investigated optimisation options for ARM's Intelligent Energy Management hardware using ARM1176 Development Chip.
- ▷ Produced an extensive report on the designed low-level control system (C and Assembler) and related efficiency measurements.

## EDUCATION

BA AND MENG, ENGINEERING

10.2004 - 07.2008

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University of Cambridge, Downing College

- ▷ Class : BA – II.1, MEng – Merit
- ▷ Area : Electrical and Information Sciences
- ▷ Courses : Control System Design, Software Engineering & Design, RF & Digital Electronics, Semiconductor Engineering & Nanotechnology, Project Management, Accounting & Finance, Business Economics

**Projects:** Autonomous Guided Vehicle, SMS based household controller.

A-LEVELS

09.2002 - 07.2004

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Christ's Hospital, Horsham, England

- ▷ Subjects: Mathematics (A), Further Mathematics (A), Additional Further Mathematics (A), Physics (A), German (A)

## HONOURS AND AWARDS

- ▷ Distinction for Advanced German (2007-2008) – awarded to the best performers of the Language Programme.
- ▷ ARM Sponsorship (2006) – awarded to interns for exceptional achievements during the summer placement.

## LANGUAGE & COMPUTING SKILLS

- ▷ Proficiency in English and Lithuanian languages
- ▷ Good knowledge of German and Russian languages
  
- ▷ solid knowledge of Excel/VBA programming, experience in functional C/C++
- ▷ familiarity with Bloomberg and Reuters packages
- ▷ familiarity with Perl and UNIX environment
- ▷ HTML/XML, CSS, PHP, MySQL

## OTHER INTERESTS AND ACTIVITIES

- ▷ Personal trading
- ▷ High-school alumni association (founder and committee member)
- ▷ Programming, web and graphical design, photography