

Senior Trading Platform Developer

PROFILE

IT Professional with many years of experience in all areas of software development

- Software design, development and testing
- Requirements gathering and analysis
- Application performance tuning

EDUCATION

1993

McMaster University, Department of Computer Science and Systems
M. Sc. in Computation

TECHNOLOGIES

- C++, C: thousands of lines of code written while working on large-scale systems
- ORACLE, Sybase: development of database applications; performance tuning
- Tibco/RV, TCP/IP: development of servers using various protocols
- Java, HTML, Perl: implementation of the client-server applications
- UNIX workstations: Linux, Solaris, HP-UX, AIX

PROFESSIONAL EXPERIENCE

July 2001
to August 2014

Hedge Fund
Toronto, Ontario
RESEARCH ENGINEER

Trading platform.

A complex real-time system consisting of multiple orders generators, order processing and execution servers to support a multi-billion dollar hedge fund and \$2-3 billion dollars of daily trading volume on many exchanges in NA, Asia and Europe

Responsibilities and Achievements

- As a primary point person, redesigning, implementation, testing and supporting the 24/7 Linux based system consisting of millions lines of the C++ code and hundreds of strategies
- Converted the servers to the real time data (quotes, orders, positions, etc.) servers
- Providing strategic solutions to improve order flow and volume including the internal order crossing servers (\$3-10 billion dollars of daily volume) Designed, implemented and maintained the servers that saved the company millions of dollars on commissions
- Designed, implemented and maintained performance demanding low latency C++/Linux servers that calculate limit prices of stocks and futures orders and send them to brokers and exchanges at multiple co-location sites around the world (~20 servers in Tokyo, London, US and Canada)
- Working on research programs, time series, grid and algo libraries
- Monitoring orders latencies and working with the infrastructure team on minimizing response times
- Troubleshooting and system performance tuning. Providing solutions to maintain performance of servers updated daily
- As a hiring manager, writing C++ tests, interviewing and hiring