Amol Bansode

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Senior Algo developer strong in C++ & JAVA, business analysis and project management, offering 12+ years of experience in creating real time, high performance applications, seeks a challenging role to utilize his technical expertise and extensive experience into automated trading systems.

Technical Background:

Particulars	Expertise	Familiar with
Development Platform	Sun **Solaris, Linux**	Windows
Languages	**C++**, C, PERL, UNIX Shell Scripting, Java	JAVA Swing
Third party development tools	Rational Purify, Rational Quantify, Sun Workshop, UPS debugger, Rogue wave, SVN	STL, LIBXML
Financial protocols and tools	FIX protocol, QUICKFIX lib, Reuters RFA, Wombat MAMA, Bloomberg, TR Eikon	AGEIS FIX Client Simulator
Exchange Protocols	EUREX Values API, HKSE, TAI, SET, TOCOM. Market Data protocols – AU, SG, HK, JP.	
Middleware	TIBCO Smart sockets, EMS queues	
Protocols	TCP/IP, Sockets, Multithreaded	UDP, SMTP, FTP, MPI, VI (Virtual Interface).
Databases	SYBASE, ORACLE	

Educational Background:

- B.E. Computer, 2001, from C.O.E.P. (Govt. College of Eng. Pune)
  (Bachelor of Engineering, Computer Science) (First Class)

Professional Background:

Algo Developer, VP, Merrill Lynch Japan Securities Dec-2007 – till date

- Algo Developer: October-2011 – till date
- Developed tested and deployed top-tier Algorithmic trading system in Java.
- Being sole member of engines team in Japan, primary point of contact for all Japan traders for benchmark Algo, dark pools and smart order routing systems. Providing first line support to traders regarding strategy behavior and performance.
- Worked closely with Quants and Coverage desk to finalize requirements, agree on design and work on development of new Algo strategy and enhancement of existing strategies.
- Project lead, main business-IT contact and lead developer for the rollout of all benchmark algos for KR and TW futures markets. Owned FO algos region wide.
- Project lead and lead developer for rollout of PAIRS trading system in HK.
- Worked complex change of adding negative price support to Algo system in order to support native spread products in India.
- Implemented enhanced cross preferences mechanism within internal crossing engine.
- Worked on numerous bug fixes and enhancements to BAML Algo suite (VWAP, TWAP, IS, POV, SMA, GETDONE, INSTINCT).

- Worked on engines changes during various mandatory upgrades (TSE-OSE merger, Short Sell change, TSE tick size change and many more).
- Technical Skills: Java, SVN, PERL, Linux.

- Electronic Trading Data (ETD) real-time developer: Dec-2007 – October-2011
- Concentrated my development efforts to work on the architecture, implementation, and deployment of low latency market data platform MAMA Platform in Asia.
- This role required vendor management, coordination across multiple teams spread across region, business facing and acting as wombat technology expert and product manager in ASIA.
- Successfully executed Wombat implementation in AU, SG, HK and Japan. Helped all teams to successfully migrate to MAMA TSE arrowhead feed.
- Worked on development of C++ based IEPV (indicative equilibrium price & volume) engine calculation auction prediction for benchmark Algo system for SGX.
- Established and ran the BAML's first data content & market data API expert group to help internal tech teams.
- Technical Skills: C++, Java, Perl, SVN, Reuters, MAMA.

Front Office Developer, AVP, Barclays Capital Japan Sep-2006 – Dec-2007

- Working with Fixed Income team as C++ Developer to maintain eT and Rushmore systems which provide electronic trading capability to the Fixed Income traders. Mainly working on Risk and Pricing components.
- Taking requirements from users (JGB desk) and implementing those functionalities in the Pricing, Risk and gateway components.

Front Office Developer, Credit Suisse Singapore Apr-2004 – Aug-2006

- As a C++ exchange connectivity developer, worked on maintenance of Mercury system (core technical components as well as functional modules), and to add new features according to business requirements across several Asian (TSE, OSE, SG etc.) and few European exchanges (e.g. EUREX).
- Developed low latency exchange line handler for Tokyo Stocks Exchange (TSE) on Linux with sub-millisecond latency for prop business.
- Developed PRISM price feed for EBS FX Exchange for UK.
- Trade Reporting Engine - Worked on enhancement of core mercury components to support Oracle Advanced Queue and to push back confirmations received from exchange, back into AQ.
- Worked on Maintenance of GOBUS (Global Order routing bus) a Client Connectivity Component, and to add new features according to client requirements.
- FIX Client Simulator (FIX System Health Checker) - Designed and developed a FIX client using Quick Fix library to connect to Credit Suisse's FIX servers.

Fidessa Developer, Tata Consultancy Services Pune Sep-2003 – Mar-2004

- Did a major upgrade of FDA (Fidessa Data Architect) component of Fidessa trading system used by high touch traders..

Software Developer, SunGard Trading Systems Pune Feb-2002 – Aug-2003

- Developed IOI (Indication of Interests) system for US OTC market from the design phase till the launch.
- Responsibilities included developing according to the specification, unit testing, code release, version management.
- Also, did the design and implementation of the FE library. (Development on back-end, middle-ware and FE)
- Technical Skills: C, C++, Java, Solaris.