Vishal Salgotra

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Summary of Skills

- Software Engineer with 7+ years of experience in Software Design, C/C++ and Linux.
- Experience working in Investment Bank, Trading Firm and Game Development.
- Low latency software development experience for High Frequency Trading.
- Experience as Technology Lead for dynamic and highly technical teams.
- In-depth knowledge of Modern C++ design philosophies and compilers.
- Involved in ISO C++ SG14 Study Group and Core Guidelines Project.
- Speaker at local user groups and conferences.

Technical Skills

Languages: Modern C++, C++, C, Python

Operating System: Linux, Windows

Tools & Technologies: STL, BOOST, GCC, GDB, Clang, Valgrind, TDD, FIX, FAST, MDPX,

SBE, SVN, GIT, CMake, Perf

Work Experience

March, 2017 – Present

Application Developer, J.P. Morgan Chase

- Design and Development of Market Data and Order Gateways for Rates Exchanges.
- Performance Analysis and Critical Path Optimization of existing applications.
- Design and Development of a distributed Data Store with an agnostic persistent layer and fast notifications of data changes to all subscribed clients.

January, 2014 - March, 2017

Sr. Software Engineer, Estee Advisors

Design, Development and support of Low Latency Trading Platform for High Frequency Trading and Algorithmic Trading.

- Designed and developed low latency market data adapters for Chicago Mercantile Exchange, Singapore Stock Exchange, Dubai Gold and Commodities Exchange, Brazil Exchange, New York Stock Exchange, Bombay Stock Exchange.
- Optimized Legacy Market Data adapters. Decreased latency by a factor of 10.
- Developed core C++ library containing artifacts like Lock Free Circular buffer, SpinLock,
 Object Pool, Application Logger etc.
- Implemented a fast Lock Free Circular Buffers that can be used by multiple threads without having locks on it.
- Developed a low latency FAST (FIX Adapted for Streaming) decoder.

March, 2011 – January, 2014 Software Engineer, Aristocrat Leisure

Design and Development of slot based Casino games (Gen7, EGP, MK6) complying with various jurisdictional requirements using C and C++ on Linux platform for Electronic Gaming Machines.

Role: Gameplay Programming, Probability based mathematics design and implementation, Audio-Video Library Integration, Legacy Game Engine Refactoring.

- Built a Robot Test API that simulates human playing a game thereby providing auto play functionality.
- Developed Code Generators for mathematics test harness and mathematics implementation in slot games.
- Shipped many popular Games like There's the Gold, Pyramid Magic, Enchanted Heart, Queen of Atlantis and Dragons on the Lake.

Open Source and Educational Projects

QtOpenAL API for Qt Framework

QtOpenAL (Open Audio Library) is a platform independent Qt/C++ wrapper library under development that makes it easy to use OpenAL in Qt applications for multichannel three dimensional positional audio.

Technologies: C++, Qt, OpenAL, Alure, Cmake.

Electrical Appliances Controller

Application software that with the aid of a specialized hardware can control the electrical appliances; offering features like timer controls and voice recognition.

Technologies: C, C++, MS Speech Recognition SDK.

Education

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