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| **[Sandeep Ganjir](http://www.linkedin.com/in/sandeepganjir)** |  | | (+91) 8618-032450 / 9540-308124  [sandyganjir@gmail.com](mailto:sandyganjir@gmail.com) |
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| Summary | | | |
| * Experienced Software Developer with a demonstrated history of tangible deliverables. Strong engineering background and professional skilled in Java, Databases, Data Structures and Algorithms. I am very passionate about math and its applications in computer science. | | | |
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| Education | | | |
| **Indian Institute of Technology - Delhi** | | **2010 – 2014** | |
| * B. Tech. in Engineering Physics with Minor area specialization in Computer Science (CGPA: 8.8) | | | |
| **Senior Secondary School Sector – X, Bhilai (C.G.)** | | **2006 – 2010** | |
| * AISSCE, Central Board of Secondary Education (Percentage: 89.00%) | | | |
| * AISSC, Central Board of Secondary Education (Percentage: 92.60%) | | | |
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| **Technical Experience** | | | |
| **Associate – Securities Strat** | **Goldman Sachs** | | **May2018-Current** |
| Working as desk strategist in Private Investor Products Group (PIPG) business team where we develop financial products, pricing engine and execution of the exchange listed derivatives business in various European markets. Notable projects:   * **Indication Spot from Competitors** - Created a system to reverse engineer underlyer spot price from Mini Futures by different issuers which was used to identify mispricing, arbitrage opportunities and secondary source to price assets at out of market hrs. Created an algorithm that matches calls and puts based on leverage to eliminate the impact of edge on calculated spot during high volatile market scenarios like during Covid-19. * **Asset Risk Aggregator** - Created a system that subscribes to live fast ticking data and trades of about 175k products and calculates net outstanding risks (e.g. net delta $ notional, net vega $ notional) on each asset. This is used for dynamic risk based edge calculation in pricing engine, track trading patterns and safeguard us against acquiring huge unhedged risks. To mitigate impact of latency, made the module extremely optimized such that it had near zero GC. * **Redis Fault Tolerance** - Created a system that uses swarm intelligence using Redis providing an extremely resilient fault tolerant system. * **PnL Component Analytics** – Implemented algorithms to identify different PnL components like Delta PnL, Gamma PnL, Vega PnL, Finanacing PnL and Hedging costs for our algo trading platform. Used by MDs and Partners understand profitability and areas for resource allocation. | | | |
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| **Software Development Engineer 2** | **Oracle India Private Limited** | | **Jun2014-Apr2018** |
| Worked as developer in Oracle Enterprise Performance Management (EPM) Applications team where I primarily worked on SDM (Supplemental Data Manager module as end to end developer. Notable projects:   * **Financial Dashboards** - End to end development of dashboards using complex query building and filtering mechanism which provided insights using bar graphs and pie charts into the tasks and performance to be used for various financial reporting purposes. * **Data Life Cycle Management** – Implemented a feature that allowed customer to selectively import & export portions of data from one system to another by converting database objects into meaningful XML structures. This feature also allowed to take easy backups. | | | |
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| **Intern - Designing Efficient AC LED** | **Moser Baer India Limited** | | **May2013-Jul2013** |
| Was part of development team that researches in achieving high efficiency and low THD (Total Harmonic Distortion) driver for LED and OLED based lighting technology. By reducing the number of non-Linear components in the driver circuit we were able to achieve above 90% power conversion efficiency and below 20% THD. | | | |
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| **College Projects** | **IIT Delhi** | | **Jun2010-May2014** |
| * **Unix Based Operating System** - Created a kernel called PIOS (Parallel Instructional Operating System). Implemented interrupt handler to handle hardware interrupts and system calls. Implemented dynamic memory allocator to clear and allocate memory, process scheduler and memory management to support multi-process, virtual memory system using pages, frames, page tables and swap slots to handle multiple threads. * **Architecture Simulator -** Designed ARM based Architecture Simulator in Java which simulated tournament branch predictor (GShare and Bimodal), 5 stage pipeline and the memory with L1 cache, L2 cache and Main Memory using TLB (Translation Lookaside Buffer). | | | |
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| Skills And Interests | | | |
| * Technologies: Java, OCaml, Maven, Gitlab, Redis, Oracle ADF, Oracle DB, MsSQL, Matlab * Operating Systems: Linux, Windows * Areas of Interest: Data Analysis/Processing, Machine Learning, Algorithms | | | |
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| **Achievements / Extra Curricular Activities** | | | |
| * Got All India Rank of 1582 in highly prestigious examination IIT-JEE 2010. * Got All India Rank of 1882 Rank in AIEEE 2010. * Recipient of KVPY Scholarship (Top 0.05% among 500k candidates) by Department of Information & Technology, Govt of India (2008). * Top 0.1% (Scored 100/100) in Mathematics in All India Secondary School Examination (2008). * Scored 39/40 (Top 1%) in IAIS Macmillan Mathematics (2007). * Ranked 155 in 9th National Science Olympiad (2007), 34th in 7th National Cyber Olympiad (2008). | | | |