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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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| Objective | | | | | |
| * 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** |
| * Currently working as desk strategist in Private Investor Products Group (PIPG) business team. * We develop and manage financial products, pricing engine and pricing solutions. * I have worked in the automation and execution of the exchange listed derivatives business in various European markets. My contributions include projects to improve pricing quality, PnL analysis and Arbitrage prevention. * Exposure: Slang, Java, Maven, Gitlab, Redis. | | | | | |
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| **Software Development Engineer 2** | **Oracle India Private Limited** | | | | **Jun2014-Apr2018** |
| * Worked as developer in Oracle Enterprise Performance Management Applications team. * We develop and manages FCCS (Financial Close and Consolidation Cloud Service). I primarily worked on SDM (Supplemental Data Manager module as end to end developer. * Was Security Point of Contact for SDM and CM. * Exposure: Java, J2EE, ADF, JS, JSF, WebLogic, Oracle DB, MS-SQL. | | | | | |
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| **Intern - Designing Efficient AC LED** | **Moser Baer India Limited** | | | | **May2013-Jul2013** |
| * I was part of development team that researches in achieving high efficiency LED based lighting solution. * 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. * Exposure: Matlab, LabVIEW, Oscilloscope. | | | | | |
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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 and Technology, Government 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). | | | | | |
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| Projects | | | | | |
| **Indication Spot from Competitor** | **GS Project** | | | | **Dec2019-Apr2020** |
| * Created a system to reverse engineer underlyer price from Mini Futures of different issuers. * It is used to identify mispricing and arbitrage opportunities. It is also used as a 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 spot calculation during high volatility market scenarios during Covid-19. | | | | | |
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| **Redis Fault Tolerance** | **GS Project** | | | | **Oct2019-Dec2019** |
| * Created a system that relies on swarm intelligence using Redis to create auto promotion and demotion logic providing an extremely resilient fault tolerant system. | | | | | |
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| **Asset Risk Aggregator** | **GS Project** | | | | **Jun2019-Sep2019** |
| * Created a system that subscribes to live fast ticking data and trades of 175k products and calculates net outstanding risks (e.g. net delta $ notional, net vega $ notional) on each underlyer. * It is used for dynamic risk based edge calculation in pricing engine. * It is also used to track trading patterns and safeguard us against acquiring huge unhedged risks. | | | | | |
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| **PnL Component Analysis** | **GS Project** | | | | **Jul2018-Jul2019** |
| * Wrote algorithms to identify and separate different components of PnL like Delta PnL, Gamma PnL, Vega PnL, Finanacing PnL and Hedging costs for trades coming through our algo trading platform. * Created a dashboard using Apache Superset to display different PnL components and drill down easily. * This dashboard is used to identify arbitrage trades and understand which areas need resource allocation. | | | | | |
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| **Dashboards** | **Oracle Project** | | | | **Sep2016-Apr2017** |
| * Did an end to end development for 4 dashboards as part of oracle financial suite FCCS migration to cloud. * These dashboards provide insights using bar graphs and pie charts into the tasks and performance to be used for various financial reporting purposes. * As part of this project I developed a complex query building and filtering mechanism so that users can filter data. | | | | | |
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| **LCM** | **Oracle Project** | | | | **Dec2015-Mar2016** |
| * LCM is a feature that allows customer to migrate data from one system to another. A user can export selectively or all data into a new system. This feature also allowed to take easy backups. * In this project we convert database objects into meaningful XML structures which is then exported. Similarly, for import we convert user provided xml into database objects and insert them in the db. | | | | | |
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| **Unix Based Operating System** | **College Project** | | | | **Jan2014-Apr2014** |
| * 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. * Added multi-process support for our OS by implementing process scheduler and memory management. * Implemented Virtual memory using pages, frames, page tables and swap slots and added support to handle multiple threads of execution with proper synchronization so our OS can load multiple user programs at once. * Implemented file system to enable users/process to do concurrent create, open, close, read, write and seek operation on files and directories in the file system. * Exposure: C, C++, Computer Architecture. | | | | | |
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| **Architecture Simulator** | **College Project** | | | | **Oct2012-Nov2012** |
| * Designed ARM based Architecture Simulator in Java. * Our program simulated tournament branch predictor (GShare and Bimodal), 5 stage inorder pipeline and the memory with L1 cache, L2 cache and Main Memory using TLB (Translation Lookaside Buffer). | | | | | |
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| **Personal Information** | | | | | |
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