Python programmer Python programmer Python programmer - Deutsche Bank Secaucus, NJ Sponsorship required to work in the US Work Experience Python programmer Deutsche Bank - New York, NY April 2019 to Present New York, NY (April 2019 - Present)   Work closely with trading, structuring & technology to build flexible & scalable front office risk pricing system providing expertise in modelling, pricing and risk management with deep understanding of system architecture & programing.   Python programmer for tradables, risk primitives, scenarios, early exercise and optimal hedge reports for the desk.   Maintain controls & build out process efficiences to ensure business is compliant with Volcker Preponderance tests. Lead Functional Analyst/ Developer Deutsche Bank - New York, NY January 2015 to April 2019   FA/ Developer for bank's strategic Intraday and End of Day Risk and PnL platform for Global Market Equities.   Own business prioritization work stream for US Equity Derivatives Flow and Exotics Business o Manage stakeholder relationship with key business groups in eight different Trading desks, Market Risk, Strats and Finance to obtain requirements, manage prioritization and implementation of changes within the risk platform. o Generate functional specifications, implement code changes in Java for the Valuation Engine library, write Python scripts to perform global impact analysis, co-ordinate business sign off, deployment and post-release maintenance. o Subject Matter Expert and key partner for senior D- and MD- level stakeholders in trading and other end user groups for daily system behavior queries, pricing, risk, PnL root cause analysis and prioritization of new requests. Lead global functional build outs for major Risk and PnL initiatives, regulatory requirements and new product support o Intraday Risk Monitoring: Project lead to propose and implement a strategic workflow, escalation procedure within front office and market risk for immediate notification of risk breaches with EOD commentary and resolution. o Market Data Decay & moving Equities to Decayed Risk: Lead BA to overhaul the treatment of market data and volatility decay with time and its impact on all Risk measures and PNL Attribution across all trading desks globally.   Own parts of System Migration work streams to migrate new businesses onto the risk platform o Write python scripts to automate reconciliation reports and perform price validation, greeks and PnL attribution checks between strategic vs. legacy platform by working closely with trading, quants and finance

teams. o See through successful migration by coordinating with middle office for pre and post migration activities. Developer/Business Analyst Barclays - New York, NY February 2013 to December 2014 Developer/Business analyst supporting the Fixed Income Derivatives - End of Day Risk and PnL platform.   Front to Back ownership of large regional projects o IR SABR Volatility: Worked with Product Control and Market Risk to extend SABR volatility model to accommodate for negative rates in JPY, EUR and CHF currencies. o OIS CSA Discounting: Migrated 5 businesses within the Rates stack to Credit Support Annex (CSA) based discounting to standardize risking and pricing methodology. Managed at least 12 stakeholders including Product Control, MRM & Downstream Systems for each business.   Global ownership of all regulatory and business driven projects within Rates Clearing o Represented Rates IT in firm wide clearing working group to plan deliveries, provide commitments, manage offshore resources and ensure appropriate testing and delivery within agreed time frame. o Delivered successful projects including: On boarding of new CCP (KRX, EUREX and LCHDCO), Products (Swaps, FRAs), Currencies (EM and FI) as well as quarterly releases for CME and LCH. Technology Analyst Barclays - New York, NY July 2012 to January 2013 C++ developer for Securitized Products End of Day and Intraday Mortgage Analytics Calculator. Education Masters in Information Systems in Information Systems Courant Institute of Mathematical Sciences, New York University (NYU) May 2012 Bachelor of Engineering in Information Technology in Information Technology Jaypee Institute of Information Technology June 2010 Skills C/C++, C++, PYTHON, VBA, JAVA, KDB, SQL, Javascript, MYSQL, CSS, Jquery Additional Information Skills and Interests: Programming Languages: Python, C/C++, Java, Shell, VBA, SQL, KDB/q

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