

Senior Software Consultant Senior Software Consultant Seasoned Software Application Developer
Darien, CT I am an Accomplished Software Engineer with extensive experience in the full software development life cycle, with particular expertise in the financial services industry. I have worked on developing Order Management, Security Master and Clearing Systems. Work Experience Senior Software Consultant DAVIDSON KEMPNER CAPITAL MANAGEMENT March 2017 to Present
March 2017 - Present) Technology used for the all the projects below is C# (4.7), WPF, WCF, MS SQL Server, and Charles River V17R2. Designed and Implemented FX Application in C# which creates Currency Spot and Forward orders in Charles River Order management using Charles River Api. Code validates Accounts, checks if securities needs to be created, does pre-trade compliance check, error handling, and then calls Charles River MultiMerge Api to merge orders. Made enhancements to Investment Management Service (IMS, a WCF Service) and WPF client to create securities. IMS communicates with Bloomberg Service to fetch Bloomberg data for different security types and it also has logic to create underlying security for certain Security types. Made numerous enhancements to the Merger Arbitrage Deal Attributes Manager (MADAM), MADAM is a WPF Client which users use to enter Deal information. It communicates with a WCF Service which connects to Bloomberg (BlpApi) to fetch Real time prices and Fx rate for calculation. Made enhancements to real time Portfolio Monitoring (POMO) application which uses MIK Fund Solutions framework. POMO has a WCF service and WPF client. Senior Software Developer KING STREET CAPITAL MANAGEMENT August 2013 to March 2017 Technology used for the all the projects below is WPF for building Graphical User Interfaces(GUI), C# (4.5) on the Client and Server side and MS SQL. Designed and Implemented Broker Pricing Application in C# using proprietary Pub/Sub framework. This application allows the Back office users to evaluate Positions by getting Quotes from different Brokers. Quote determination is made by viewing Pricing and Trading data in real time. Quote is stored and published to real time Market Data System, wrote ETL's to migrate legacy data over to the new system. Made enhancements to the Security Master (Reference Data) application. Security Master is developed in C# using proprietary software. Worked on numerous Jira Issues. Enhanced the Bloomberg Download ETL to fetch additional fields from Bloomberg. Made

enhancements to the Counter Party Master application. This application maintains relationship between different legal entities, counter parties and the accounts mapped. Wrote an ETL to programmatically sync the Counter Party information into the AdvisorWare (Accounting System). Consultant Neuberger Berman April 2013 to July 2013 Part of the NB Front Office implementation and Support Team. Handling Charles River version 9 related enhancement requests and Jira Issues. Customizing Blotters, implementing workflows, setting up Exports. Identifying CRD IMS performance delays. Provided an ASP.Net application to monitor Charles River blotter refresh delays for users. Supporting C#, Perl and SQL programs. Consultant Elliott Management May 2012 to December 2012 Helping Buy Side clients to upgrade Charles River from version 8 to 9. Configured MWB, Blotters, User Privileges in CRD V9. Wrote SQL scripts to clean up unused Securities and reduce database size. Wrote Start of Day program in C# (Version 4.0) to generate the Position file which contains Positions from Fund Manager along with Account, Sub Account and Book information. Implemented Test automation for the Post Trade Allocation System in C# using Open Source NUnit. Consultant Graham Capital Management October 2011 to May 2012 Wrote a C# (Version 3.0) program to fetch Real Time Reuters prices. The prices are stored to a text file, which in turn is fed to Portfolio Managers code to cross check the trading signals. Wrote C# code to integrate Portfolio Manager's code with Graham's Trading infrastructure written in C#. Fetch and Cache Real Time Reuters prices. Code also caches historical prices on startup. Implement the Netting logic on contracts that are traded across multiple strategies. Implement the Legging logic in which certain Futures contracts are traded along with its Currency trade for hedging purpose. Asynchronous calls were made to check the executions. Implement Cancel or Unwind logic for those Orders that are not executed within the specified time interval. Asynchronous calls were made to cancel the order. Store Prices, Order, and Execution and Strategy information to a file. Code also caches Strategy information on startup to determine Trade signal. Vice President AQR CAPITAL MANAGEMENT August 2006 to September 2011 August 2006 to September 2011) Designed and implemented OMS gateway, a C++ server designed to interface with Charles River Development order management system. Provided Multithreaded Java APIs to create and update

Securities in Charles River. Provided C++ and Multithreaded Java client libraries to Research and Trading teams. Provided asp.net application to enable users to query and update Futures Contracts. Designed and implemented Trade Workflow Service (TWS), a Java Server that generates Excel sheets and text files for Portware Execution Systems for the Research department. Wrote Sql Server functions and stored procedures to fetch Trade related data. IBatis was used for this project. Re-wrote the Active Futures System in Java. Java program updates the entries in the databases tables which the Research team uses to generate Charles River Order. Helped the Research team to create CDS, MBS, Corporate/Convertible Bond, Futures contracts in Charles River. Enhanced, maintained and supported the following systems: ? RollsGen: A C++ application that displays current futures positions from the P&L system and allows traders to generate roll orders. ? FillsLoader: A JSP/Tomcat Java application that parses broker files to extract trade execution information and match with the unfilled orders. ? P&L System: A Java application that updated the Pricing source for Hedge Funds and Long only accounts. Senior Software Application Engineer Interactive Brokers May 2001 to July 2006 Designed and Implemented clearing interface in Java and Oracle to NSCC ACATS, OCC CMTA and Canadian Clearing and Depository Services (CDS). Designed and Implemented a C++ application to download clearing data from LIFFE. Designed and implemented a clearing interface to process FX trades which sent the trades to the contra-broker for trade confirmation in real time. The SWIFT record generator was written in C++ and the parser to process external data was written in Java. Wrote an XML to HTML translator using XSLT to process customer statements. Consultant TECH WORLD INCORPORATED December 1995 to April 2001 Software Engineer JYACC, Inc October 1992 to December 1995 Served as a consultant to companies including Datalogix International, The United States Navy and AT&T. Developed internal applications and provided technical support. Also worked as a QA engineer. Education Master of Science in Computer Science in Computer Science Mississippi State University 1992 Bachelor of Technology in Computer Engineering National Institute of Technology Calicut - Calicut, Kerala 1989 Skills Ms sql server, Sql server, Oracle, Sql, Sybase, .net, Ms visual studio, Visual studio, C#, C++, Perl, Tomcat, Eclipse, Java, Apache, Shell scripts, Unix, Unix shell, Order

management, WPF, WCF, Linux Additional Information TECHNICAL PROFICIENCIES: C#/.Net (4.7/4.5), Java 1.6, C++, C, Perl and Unix Shell scripts programming languages; MS SQL Server, Oracle, and Sybase databases; Charles River Development (CRD) V17R2 Order Management System. TOOLS: MS Visual Studio (2017/2015/2012), ReSharper, TeamCity, Octopus Deploy, Nuget, SlowCheetah, BitBucket, Active Batch(Scheduler), Eclipse, IntelliJ, Apache Tomcat.

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