Sankha Banerjee

Senior Software Engineer

🏠 SB | ⭘ sbneo2022 | in Sankha Banerjee | ✉ sankha80@gmail.com | ☎ 6178669426

EXPERIENCE

LOMBARD PROTOCOL | Head of Protocol Research
Jan 2025 – Current

- → Launched a first-of-its-kind Bitcoin liquid-staking product on Cosmos-SDK, defining vision, GTM, and technical spec; delivered a roadmap that onboarded 20K BTC ($1B TVL) in the first 60 days.
- → Built and led a 9-person cross-functional squad (research, eng, design, compliance) to reduce the research-to-prototype cycle time by 40%.
- → Instituted a data-driven product discovery loop that uncovered two high-value enterprise DeFi use cases.

BABYLON LABS | Head of Product
Jun 2023 – Dec 2024

- → Co-authored the economic design and white-paper that secured $90M SeriesA from Paradigm, Bullish and Polychain; owned tokenomics, fee-capture model and investor narrative.
- → Drove main-net partnership strategy with Osmosis + Cosmos-Hub; shipped an IBC-compatible staking module adopted via governance with 99.4% "Yes" votes.
- → Owned end-to-end product strategy for BTC-secured finality & staking-as-a-service; grew validator adoption from 0 → 120+ nodes within the first release train.
- → Translated complex cryptoeconomic trade-offs into product features (e.g., parameterized slashing, AVS registry), enabling the founders and the engineers to make roadmap decisions 2X faster.

THORCHAIN | Software Developer
Jun 2019 – Aug 2022

- → Designed and implemented cross-chain incentive pendulum algorithms (Cosmos ↔ BNB) that boosted swap volume by 6X and reduced impermanent loss by 30%.
- → Scaled thorchain validator infrastructure to support 3× traffic growth during market spikes with zero downtime.
- → Advised early Cosmos projects (Kava, Akash, Band) on tokenomics and launch playbooks, helping each raise >$5M.

EASTMORE GROUP | Quant Trader
Jan 2017 – Jan 2019

- → Ran a multi-strategy crypto futures book achieving Sharpe>1.5 via statistical-arbitrage & trend-following models; AUM$5M.
- → Built a real-time ML pipeline (BitMEX order-book + news sentiment) that improved trade-signal accuracy by 18% and scaled to 50K ticks/sec.
- → Ran a multi-strategy crypto futures book achieving Sharpe>1.5 via statistical-arbitrage & trend-following models; AUM$5M.

CCI (CITADEL NATURAL GAS DESK) | Quantitative Researcher/Trader
Nov 2013 – Mar 2016

- → Built/Managed the Python trading platform for power & gas derivatives, integrating weather/load fundamentals; increased desk revenue by $10M YoY.
- → Implemented timeseries infrastructure in InfluxDB and MLflow-based experiment tracking, boosting model refresh cadence from weekly to daily.

SKILLS

PROGRAMMING

Proficient:
Golang • Rust • JavaScript • Python
SQL •

Experienced:
Python • LaTeX • Golang

Familiar:
Rust • Bash

TOOLS/PLATFORMS

Git •
Wordpress • Docker

EDUCATION

MASSACHUSETTS INSTITUTE OF TECHNOLOGY
PhD in Mechanical/Applied Mathematics
2012 | Cambridge, MA
Cum. GPA: 4.0/ 4.0

TECHNICAL UNIVERSITY MUNICH
Bachelor's in Computer Science and Physics
2007 | Munich, Germany
Cum. GPA: 4.0 / 4.0

REFERENCES

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Sunny Agarwal, Founder , Osmosis
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