

Sanjay G Varma

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SUMMARY

An accomplished software professional architecting, designing, and developing software solutions having over 10 years' experience in Private Banking, Corporate Investment Banking, Retail & Consumer Banking and Hedge fund.

EXPERIENCE

*JPMorgan Chase & Co, **Lead Software Engineer***

Feb 2021 - Mar 2025

Projects: Party & Account Maintenance, eWallet and Reference Data platform

Responsibilities:

Responsible for designing and developing highly resilient and transactional components for Party & Account Maintenance for wealth management, eWallet Payment's platform. Instrumental in designing Gemfire cache for virtual accounts reference data and sourcing it in the cache, also for other data from RDI into the cache.

*GSR, **Senior Software Engineer***

Jun 2020 - Nov 2020

Projects: Cryptocurrency Exchange Integration (exchanges - ErisX, OSL, BIT, Bilaxy, Okex) and Reference Data, Price Feed, Platform Accounting and Order Gateway.x

Responsibilities:

Responsible for designing and developing applications for cryptocurrency platform - exchange integration & accounting, reference data, market price feed and order management system for various tokens and derivatives (Futures, Options and Perpetuals).

*Millennium Capital Management (Singapore) Pte Ltd, **Software Engineer***

Aug 2018 - May 2020

Projects: Risk Management Systems (RMS): (FIC) Fixed Income & Commodities Dashboard for portfolios - Performance Details - PnL & VaR usage, PnL by MicroStrategy, IRD Repo Balance sheet & its performance summary), BARRA model, Chief Risk Officer (CRO) Dashboard - (CASSI (Cumulative Advanced Sharpe Signal Intelligence), Executive Summary at the Firm portfolio Strategy/Product type level - (Firm PnL based on portfolio strategy, Long Short Positions, Key Factor Risk) and Overrides for Securities, Country, Market Cap, Beta, Volume100D, GICS and BICS. Biweekly support of Risk Batch job run based on ROTA.

Responsibilities:

Responsible for designing solutions, develop and support Enterprise Risk applications.

*Bank of Singapore, **Sr. Associate/Technical Lead***

May 2014 - Aug 2018

Projects: Bonds Execution STP Platform, Derivatives Valuation, Enterprise Data Management, Securities & Funds Reconciliation -TLM and (MAS) OTC FX & Rates derivatives reporting File Interface.

Responsibilities:

A senior associate responsible to architecting solution, design, develops and support integration applications.

*OCBC Bank (Global Treasury), **Sr. Software Engineer/System Analyst***

May 2013 - Mar 2014

Project: GMDS (Market Risk and Market Price Control): Global Market Data System sourcing golden copies of data in Rates/ Forex & Equities; data acquisition (Reuters/Bloomberg), pre-processing, processing and interfacing to Murex. (Money Markets, Spot, Swaps, Options, Futures, Forex, Rates, Fixed Income, Equities, & Credit)

Responsibilities:

An Analyst Developer responsible for system support, QA & integration activities.

*CITIBANK SINGAPORE, **Architect/Developer/Manager***

Sep 2010 - Mar 2013

Project: Ocean - Front office/Middle office/Back-office data processing & Report generating Global DataWarehouse application for Capital Markets.

Responsibilities:

An Analyst Developer responsible for design, development, testing and implementation of data processing system and its control components involving Data Acquisition, De-multiplex, ETL & Data Loading, Reconciliation and its Reporting.

BARCLAYS CAPITAL, *Analyst/Developer*

Apr 2009 - Jul 2010

Project: SWS – (Service Work Station) Front Office Equities Service Desk Application.

CST – (Common Support Tool), Alerts Dashboard

(Appia Engine) FIX Connection Monitor, Activity Blotter & Order Query Blotter.

Responsibilities:

An Analyst Developer responsible for user interaction, requirement analysis, application design and development of Electronic trade service desk application for Cash Equities and its Derivatives.

CITIBANK (Company: CSC, Covansys), *Team Lead/Developer*

Mar 2002 - Mar 2009

Project:

CFP (Citi Financial Planner)

CWP (CitiGold Wealth Planner)

ACWS (Advanced Cards Work Station) – 24*7 / Sales Leveraging/

APAS (Advanced Process Automation Workflow System)

GBCR (Global Criteria) – Parameter system for ACWS / Security (System) (Credit Card System)

Responsibilities:

Developer/Lead Team member responsible to solve business problems for Retail Banking and Cards department globally having greater emphasis on EMEA, my position involves various roles i.e. user interaction, application requirement analysis & feasibility, solution proposal, application design & development, implementation and support.

EDUCATION

University of Madras

Bachelor of Engineering • Apr 1999 - Present

HONORS & AWARDS

Third Prize in 2024 APAC J.P.Morgan Hackathon

J.P.Morgan •

Developed LLM OpenAI GPT3.5 based regulatory knowledge expert