Enzhou Liu

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WORK EXPERIENCE

JP Morgan Chase Asset Management, Associate   *July. 2011- Present*

***Team*: Core Component & Architecture**

Project: Index and benchmark

➢ Developing global index reference and analytics system which feed downstream system such as global performance team and portfolio management team using Java (Rest Service), Python (Data Loader) and Oracle.

➢ Working on optimization of current architecture and response performance of the Index and Benchmark System.

➢ Adopted TDD and developed the integrated test using cucumber framework.

Bank of America Merrill Lynch, Assistant Vice President   *July. 2011- Oct. 2014*

***Team*: Short Term Fix Income and Global Loans Technology Team**

Project: Trade Work Queue

➢ Providing technical support for Bond, CDS desk for New York, London and Hong Kong

➢ Having developed Trade Work Queue which is a trading system for traders to reponse inquires and trades from and to multiple ECNs(such as Bloomberg, Market Access and Trade Web) using WPF, SQL Server with MVVM pattern(Unity)

Project: Arc

➢ Being technical support for money market desks in New York and London.

➢ Having Developed and being in charge of the UI side of short term fix income trading system Arc, which is used to offering, trading, position monitoring and invoice management using python, sandra(internal OO database) and Oracle.

➢ Optimized the market price subscription and refactored swap price generating model of Arc for peak hour high frequency updates.

➢ Developed run creator, position consolidator and invoice generator for money market desks.

➢ Designed and Immigrated Issuer management module from Oracle to Sandra. ➢ Create unit tests for Arc, achieve 80% coverage and 100% pass. *Project Sideshow:*

➢ Supported invest grade, high yield, distressed loan trading desks for NY, LN and HK offices

➢ Maintained and added functionalities to loan/bond trading information system SideShow which is developed by C# (WPF, WCF, protobuf) and SQL Server with MVVM pattern.

➢ Created python scripts to transform/import data from various source/databases and to listen to TCP/IP based Bloomberg feeds to realize real time trade feeding.

➢ Developed price calculation and publishing functions for option traders in excel using VBA

Credit Suisse, Investment Banking IT, Summer Intern   *June. 2010- Aug.2010*

Team: Derivative IT Trade Flow F2B Group

➢ Learnt the service oriented architecture of the derivative trading system, derivative trading concepts and trade processing.

➢ Developed a RFC(Request for Change) approval module using Java to integrate TeamCity and Remedy (Internal approval system) to automate the deployment process.

➢ Analyzed and developed the system logs based regression testing framework for the ConfigService and JRDS modules.

Industrial and Commercial Bank of China, Technical Analyst   *Aug. 2008- Aug.2009*

Team: **Multimedia Self-Service Terminal System Development**

➢ Maintained and updated the system for Multimedia Self-Service Terminals and developed functionalities such as debit card transfer and consumption rewards using Java
➢ Implemented a customized web-browser based on IE6 core and a browser monitor for the terminal by using C# in Microsoft .NET.
➢ Transplanted the DSR module from Internet Banking System to Self-Service Terminal.
➢ Coordinate handwriting recognition software vendors and terminal hardware sellers.

Chinasoft International Ltd. Summer Intern   *Aug. 2007- Oct.2007*

Project: **Technical Projects Management System for PetroChina**

➢ Designed and modeled the Administration Component using Object Oriented Design
➢ Implemented the Project Approval Component, Projects Performance Measurement Component and Administration Component
➢ Constructed detailed design documents and development documents.

COMPUTER SKILLS

➢ Programming Languages: Python , C#, Java
➢ Operating Systems: Linux, Unix, Windows
➢ Databases: SQL Server, Oracle, MongoDB
➢ Framework: Jersey, Spring, mybatis

CERTIFICATES

➢ CFA Level II candidate

EDUCATION

New York University   *Sep.2009-May. 2011*

➢ M.S. Computer Science, Courant Institute, GPA: 3.8/4.0

Beijing University of Technology   *Sep2004-July. 2008*

➢ B.S. Software Engineering, GPA: 3.74/4.0, Major GPA: 3.9/4.0, Rank: 3/59