

Senior Software Engineer with 6 years of experience. Hold double masters in Computer Science and Quantitative Finance. Looking to join a company with a vision or product I believe in, to work on challenging projects with sharp colleagues and in a compassionate environment.

Experience Summary

Goldman Sachs

January 2018 - Present

Software Engineer

London, UK

· Built multiple large-scale projects to automate regulatory reporting of Goldman Sachs entities globally.

- · Automated capital ratio assessment for ~300 million deals.
- · Ran the spring internship program and mentored junior engineers.
- · Technologies: Scala, Java, Slang, Sybase IQ, DB2, Git, CVS, SVN, GitLab.

Finastra (formerly Sophis)

June 2015 - December 2017

Software Engineer

Paris, France

- · Was responsible for core pricing service of the banking software Sophis.
- · Worked closely with quant analysts to standardise models and financial instruments.
- · Technologies: C++, C#/.NET, Oracle, Git, Jenkins, Scrum Methodology.

AmadeusJuly 2014 - January 2015
Software Engineer
Nice, France

· Worked on Amadeus' Hotel Management application for inventory distribution.

· Technologies: C++, Oracle, SQL Developer, CVS, Hg/Pt.

Natixis May 2013 - November 2013

Quantitative Analyst Intern Paris, France

· Conceptualized and implemented a hybrid Credit-Rate valuation model for swaps and bonds in C++.

Education

Ensimag - Grenoble, France

2013

Master in Computer Science & Applied Mathematics

IAE - Grenoble, France

Master in Quantitative Finance

2013

Skills

Strong experience in C++, Java, Scala, C#, Git, SVN, relational DBMS.

Can build, manage and operate projects from conception through to launch.

Can deal with large-scale datasets and computation problems.

Have worked as an IC as well as managed ICs, open to both.

Comfortable with managing multiple projects that require fast context-switching.

Extra Curriculum

Girls Who Code instructor.

I write tech and non-tech articles on my website www.salwa.dev.

I've built a few side-projects, ask me about them.