

LEOPOLDO ROSSI

Via Lucchese 2/a, 56123 Pisa, Italy // +39 389 9215666 // rossi.leopoldo@gmail.com

• EDUCATION

- 04 **LIFFE (London International Financial Futures Exchange)**
3 days intensive course, Short Term Interest Rate (STIR) Futures, pricing and trading
- 99 **Research Center for Molecular Electronics, Durham (UK)**
Projected and realized an innovative nano-electronic pH sensor:
<http://www.sciencedirect.com/science/article/pii/S138373030180034X>
- 92 – 98 **University of Pisa (IT)**
M.D. (5 years course) in Electronic Engineering (score 105/110)
- 85 - 90 **Scientific Lyceum Filolao (5 years course), Crotona (IT)**
Scientific High School Diploma (score 60/60)

• EXPERIENCE

- Feb/22 – Today **Ion Marketview consultant at BBVA** **Madrid, Spain**
- ION TRADING specialist:
Level 1 and 2 support
Infrastructure Development
Topology
Platform Review
Component upgrades: testing and rollout to production
- 2020 – Feb/22 **IT Teacher** **Crotona, Italy**
- Teaching full time Information Technology, at High School
- 2018 – 2020 **High Freq Algo Trading Project** **Crotona, Italy**
- Developed from scratch a custom trading platform in Java language, with the following features:
- Simulation environment for Algo trading: supports historical series analysis, with Monte Carlo Simulation and Walk Forward Analysis
 - Gateway that connects to the Borsa Italiana for Live Market Data and Trading
 - Algo trader that live trades the strategy previously validated in the simulation environment
 - Frontend GUI
- May/10 – Aug/17 **CA-CIB** **Paris, France**
- E-Trading Architect – Fixed Income (Iontrading)**
- Managing Architectural and Technical projects of the CA-CIB Fixed Income e-Trading platform (distributed across London, Paris, NY, Singapore, Tokyo and Dubai)
 - Development, configuration and testing:
 - ❖ Govies D2D gateways: CMF, EUREXBONDS, BROKERTEC, ESPEED
 - ❖ Govies D2C gateways: BONDVISION, TRADEWEB, BLOOMBERG_BTS
 - ❖ Futures gateways: EUREX, LIFFE
 - ❖ Verticals: VMQ, QMETER, VMO, TRVET
 - ❖ Credit D2D gateways: LSE, MOT, MAXESS, MAXESS_US, GFICREDITMATCH, ICONNECT, TULLIB
 - ❖ Credit D2C gateways: TRADEWEB, BLOOMBERG
 - Deep knowledge of the Ion *marketview* platform, and the Ion messaging protocol
 - Managing communications with financial markets for implementation / testing of new markets, and new features
 - Migrated the platform (from flat) to a tree architecture; platform registration access partitioned by activity (Govies, Credit, ...), and region (Paris, London, NY, Asia)
 - Platform server components reorganized on servers by activity (Govies, Credit, ...), and region (Paris, London, NY, Asia)
 - Topology reorganization of the platform; loops, and duplicated paths elimination
 - ION Platform Review (every year): assessment, planning and implementation
 - Client installation on distant sites (Asia): elimination of Citrix sessions, and contextual migration to throttled routing, and Clientrunning on distant sites

- Performance analysis and tuning: configuration, utilization of resources (cpu, memory) and delays
- Setup of real-time logs monitoring and related alarms
- Set up of an Excel Monitor for real time sanity checks: components, resources, market connections, delays, main indicators
- Support to the production team when launching production critical releases
- ♣ Level 3 support to high severity production issues received by traders: analyzing components logs, then producing a post mortem report of the issue and subsequent resolution actions

• Apr/01 – Apr/10

ION TRADING

Pisa, Italy

Business Analyst

- **Managed the whole life cycle of several market gateways, platform adapters, and trading-tools; project manager of the following Ion gateways: LIFFE, CBOT, ICE, EURONEXT, TDEX, GARBAN, ICAP_STP**
- Option and Future Products. Worked to the definition of the cross-market Ion interface, also called the *common market* library, for the support of Option and Futures products
- *Market features and products analysis*. Reporting to the business department
- Analysis of enhancements requests from customers
- Dealing with markets' account managers to arrange development and testing of new functionalities and products
- Logs analysis:
 - ❖ Performances: delays, latencies, cpu consume, number of supplies
 - ❖ Issues: component configuration and behavior, detecting issues and producing a detailed report
- Technical Documentation: user guide and data reference of Ion products. Produced the drafts for the technical writer, and validated the resulting documentation

Software Developer

- *developed (in C++ and Java) several Ion gateways and trading tools*. These are multi-threaded server applications for financial markets real time data processing (gateways): **LIFFE, CBOT, ICE, EURONEXT, TDEX, GARBAN, ICAP_STP, etc.**
- **Algorithmic trading. Q2-3 2007 developed the PreMatcher component on site at Citi Bank NY**. This component connects to the LIFFE, EUREX, ESPEED and BROKERTEC gateways intercepting traders' order requests, then submitting them to the trading algorithms for internal matching and the optimization of the position of the limit orders in depth
- Developed the **Implied In prices** calculation for Calendar Spreads, Butterflies, Strips, Packs, Bundles, and Condors strategies. This mechanism, deployed by the LIFFE and CBOT gateways, *increases liquidity* generating prices for strategies from the volume of the underlying outright futures
- Developed a **throttling** mechanism for depth updates to reduce the cpu consume, deployed by several Ion gateways. Market depth updates are cached, and then supplied at a regular interval (e.g. 100 msec), or whenever the top of the book level changes
- Developed the **StopOrder** functionality, deployed in various Ion gateways. This enables users to specify a triggering condition on the last traded price when creating/amending an order. The order is then automatically sent to the market only once the triggering condition becomes true
- Back up developer of the Ion Reuters SFC gateway, a bridge to the Reuters platform
- Deep knowledge of the Ion platform, protocol, the IFC (ion foundation class) API, and the C Ion API
- Deep knowledge of the LIFFE CONNECT API, the ICE API, and EURONEXT protocols
- Deep knowledge of the QuickFIX, and the Reuters foundation API (SFC)
- Second Level Help Desk. Taking care of production issues received by customers, analyzing logs and cores, then producing a post-mortem report of the issue and the gateway behavior. If required releasing the patched version fixing the issue
- Mentoring of junior developers

• 1999 – Apr/01

MICROTEST

Milan, Italy

Product Engineer

- Consultant at **STMicroelectronics**, a multinational producer of micro electronic devices
- Tester programming, in C language
- Transfers to the Munich and Regensburg (Germany) Design centers, and the Toulouse (France) Production Plan

• PROGRAMMING SKILLS:

C, C++, Java, Shell and DB advanced scripting

• LANGUAGES:

Italian (native), English (fluent), French (fluent), Spanish (limited working proficiency)