

Baisheng Song

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Professional Summary

Senior Software Engineer with 9+ years of experience designing and building high-performance trading systems, data platforms, and risk modeling frameworks across hedge funds, investment management, and financial technology. Proven ability to lead development of scalable, low-latency infrastructure and collaborate closely with quantitative researchers, traders, and risk teams. Strong expertise in Python, algorithms, and time series data, with additional experience in C++ and distributed systems. Adept at translating complex financial strategies into robust, production-grade code with rigorous risk and compliance standards.

Professional Experience

OakNorth, London — Senior Software Engineer Jan 2020 – Present

- Led development of an impact model framework to forecast climate and credit risk, incorporating stress testing and scenario analysis.
- Built data integration workflows and APIs enabling real-time ingestion of external and client-provided datasets; optimized pipelines for performance and reliability.
- Designed and developed a federated API platform to unify access to distributed financial and market data sources.
- Partnered with quantitative analysts and product managers to deliver scalable Python-based data processing systems, ensuring quality, compliance, and resilience.
- Championed code quality, CI/CD pipelines, and testing frameworks to ensure maintainability and robustness.

Bloomberg, London — Senior Software Engineer Aug 2016 – Dec 2019

- Designed and implemented FX and IRS order book systems with a distributed matching algorithm, enabling high-throughput, low-latency primary market trading.
- Led cross-business-unit initiative to deliver a multi-asset auction platform (government bonds, repo, FX).
- Developed a trade reporting platform handling large-scale financial transactions with strict latency and compliance requirements.
- Acted as a technical representative for the fixed-income trading group, building DevX tools and interfacing with research, operations, and product stakeholders.
- Optimized C++ and Python codebases for performance and reliability, focusing on algorithms, memory efficiency, and concurrency.

BlackRock, London — Software Engineer Apr 2015 – Aug 2016

- Built quantitative algorithms and frameworks to enable passive fixed-income portfolio management at scale.
- Designed software to process time series financial data for strategy backtesting and risk analysis.
- Partnered with portfolio managers to translate financial models into production-grade code.

Education

BSc Computer Science, First Class Honours — [University Name], [Year]

Technical Skills

Programming: Python (advanced), C++ (strong), Java, Rust (familiar)

Libraries: pandas, numpy, scipy, SQL/NoSQL

Systems: Linux, distributed systems, APIs, CI/CD, testing frameworks

Domains: Systematic trading, risk modeling, financial data, time series analysis

Other: Cloud computing (AWS/GCP), version control (Git), performance optimization

Selected Achievements

- Designed real-time trading infrastructure at Bloomberg supporting sub-millisecond order execution.

- Built risk and scenario analysis frameworks at OakNorth, enabling regulatory-grade climate and credit risk forecasting.
- Delivered multi-asset trading platforms used by institutional clients, integrating compliance and operational safeguards.