

Pralay Patoria

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[LinkedIn Profile](#)

Objective:

Highly skilled and accomplished Senior Software Developer with around 18 years of experience in Investment Bank front office operations seeking a challenging position to utilize expertise in software development and leadership as a Vice President.

Summary:

- Highly skilled and experienced C++ developer with around 18 years of experience in the investment banking domain.
- Expert in electronic trading, algorithmic trading frameworks, and distributed applications.
- Proficient in low-latency programming, metaprogramming, Linux, FIX, TCP/IP, and UDP/Multicast.
- Strong problem-solving and client relationship management skills.

Technical Skills

- Languages : C++, C#, Python
- Frameworks/Libraries : STL, BOOST, POCO, GTest, GMock, Catch2, FakeIt
- Messaging Systems : UM/LBM, EMS, TIBCO Rendezvous
- Scripting : Perl, Bash, Lua
- Source Control : GIT, SVN, HG
- Continuous Integration : TeamCity, Jenkins
- Database Servers : Oracle 12g, Sybase 15 and 12.5, MySQL 5.0
- Operating Systems : Linux, Windows
- Tools : Conan, Make, CMake, Ninja, GDB
- UML : Enterprise Architecture, Visio, PlantUML

Experience:

Vice President - Algo Developer / BNP Paribas USA / Since December 2022

- Part of front office executions team; involved in designing, developing, and implementing cutting-edge software solutions for Investment Bank front office operations.
- Collaborated with stakeholders to gather requirements, analyze business needs, and translate them into technical specifications.
- Implemented best practices for software development, ensuring code quality, scalability, and maintainability.
- Successfully delivered multiple projects on time, exceeding client expectations.

Senior Software Developer / Liquidnet Holdings, Inc USA / August 2022 - November 2022

- Part of the ATS rules engine team, expediting highly complex processes on the Liquidnet trading platform by separating business logic from the code.
- Improved system performance and efficiency through enhancements and optimizations.
- Collaborated with cross-functional teams to understand requirements and deliver tailored solutions.
- Actively participated in code reviews and provided constructive feedback to improve coding standards.

Assistant Vice President and Senior Software Developer / Credit-Suisse USA / Mar 2012 - Jul 2022

- Sep' 18 - July' 22 : Credit-Suisse NY, USA
- April' 14 - August' 18 : Credit-Suisse Wroclaw, Poland
- March' 12 - March' 14 : Credit-Suisse Pune, India
- Implemented and enhanced C++ framework for algorithmic trading.
- Migrated the build system to Conan/CMake for improved dependency management and cross-platform build.
- Ported C++ framework for algorithmic trading to the EMEA environment, integrating market and static data services.
- Designed and developed API for product lines to connect to the exchange connectivity system.
- Led team in designing and developing scalable client API for order management system.
- Optimized algorithmic trading strategies to improve execution speed and reduce slippage.
- Developed client application for compliance checking of orders.
- Developed Short Sell Locate application used by the stock loan desk to locate and approve US securities.

Previous Experiences

- Senior Software Developer | ITCAN Pte Ltd., Singapore | Nov' 08 - March' 12
- Team Lead | Computech Enterprise Solutions (USA/India) | Jul' 05 - Oct' 08
- Software Engineer | Lambent Technologies Pvt. Ltd., Nagpur | Mar' 04 - Mar' 05
- Computer Lexicon Associate | MGAHV, Lucknow | Dec' 02 - Feb' 04
- Major Projects:
 - *Post-trade feeds*: Developed and maintained Post-trade feed applications that follow the Straight Through Process (STP) to retrieve trade data from Bloomberg and other electronic exchanges using the FIX Protocol.
 - *FixEngine*: Developed and maintained FixEngine, a generic library that implements FIX Protocol 4.2, manages the session-level protocol and providing an interface for application messages.

Education:

Master of Computer Applications | GHRIIT Nagpur University, India | Year 2002