Pranay Gaurav

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job Objective

"Seeking a role as an Algo Trading Developer to apply advanced C++ and Python skills in crafting efficient trading algorithms and contributing to innovative financial strategies for optimal market performance."

Skills

Data Analysis, Maths, Python, c++, Trading platform development [end-to-end]in python and c++, Multithreading, Asynchronous, coding trading strategy in python /c++, orderbook management, market data streaming to extracting, system design of trading system, rust beginner knowledge

Experience

63 moons Financial Technology | Mumbai, Maharashtra
Software Engineer | 09/2022 - 03/2023
63 Moons Technologies Ltd | Mumbai
HFT c++ Software Developer | 09/2022 - 01/2023

1. Real-Time Market Data Processing with **zeromq** Build a real-time market data processing system using zeromq for efficient data passing and distribution in HFT, ensuring low-latency message processing.

- Order Routing and Execution with **Redis** : Develop an order routing system that leverages Redis for caching

- Trade Notification and Reporting with **RabbitMQ**: Create a trade notification system using RabbitMQ for efficient messaging and distribution, enabling real-time and historical trade reporting with low-latency processing.

- High-Speed Order Matching Engine with **Kafka ,Async programming ,**and FIX: Implement a high-speed order matching engine integrating Kafka for messaging and FIX protocol for connectivity, ensuring accurate order matching with low-latency order book updates and trade notifications.

Accenture | Mumbai, Maharashtra
Software Engineer | 12/2018 - 12/2020

Description: Develop a high-performance order matching engine for client capable of processing a large number of orders in real- time. **Design and Implement** market data feed processing, order book management, and order matching algorithms optimized for low latency. Key Technologies: **C++**,**python,** Linux, networking, multithreading, data structures, algorithms.

2.Market Data Feed Handler:

Description: Build a market data feed handler that efficiently receives and processes real-time market data using websocket from broker or exchange. Implemented low-latency data feed parsing, normalization, and distribution to downstream systems. Key Technologies: **C++,python** , Linux, networking, data parsing, multithreading.

3.Algorithmic Trading Strategy:

Description: Develop an algorithmic trading strategy using C++ /python in Linux. Implement a trading algorithm that leverages market data and executes trades based on predefined rules and indicators. Optimize the strategy for low latency and high throughput. Key Technologies**: C++, python ,**Linux, algorithmic trading, market data analysis, backtesting, optimization.

Education

Dr B.C Roy Engineering college,Durgapur,India | Durgapur, Kolkata
Computer Science And Engineering | 07/2018
scored 7.9 CGPA(approx) in graduation out of 10.0 CGPA

made a final year project in sports trading using betfair api[c++/python]