

Souvik Roy

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Summary

Software Engineer in Financial Markets with experience in reference data management. Skilled in Asset Control Development and AI. Key skills: Asset Control Solutions, DevOps, Project Management, Strategy, AI Engineering

Education

Indian Institute of Technology Gandhinagar <i>Master of Technology (MTech) in Computer Science & Engineering</i> <ul style="list-style-type: none">Thesis: Estimation of PM_{2.5} using Satellite Data and Machine Learning [video][slides][pdf]	2018 - 2020 Gujarat, India
Jalpaiguri Government Engineering College <i>Bachelor of Technology (BTech) in Computer Science & Engineering</i>	2014 - 2018 West Bengal, India



Technical Skills

Languages: Python, Bash, SQL, Formula Engine
AC: Data Modeling, IECL, Normalization, Price Consolidation, Bloomberg persec, distribution
DevOps & CI/CD: Azure DevOps, Ansible, Unix Shell Scripting, Git, Control-M, L3 Dev, Release Management
Frameworks & DB: FastAPI, PySpark, Oracle 19c, PostgreSQL, Elasticsearch, pgvector, Weaviate
Data Analytics: Databricks, Power BI, Tableau, Alteryx, Jupyter Notebook
AI Tools: Github Copilot, Cursor, Lovable, Supabase, n8n, ElevenLabs, Vapi, Julius

Experience

Standard Chartered <i>Senior Manager, Development</i> <ul style="list-style-type: none">Developed end-to-end flows for on-boarding and distribution of Bond prices and Bond Static from Bloomberg in BB, NO and CO layers via SFTP, JSON/XML feed generationResolving production issues, building new features, fixing bugs, providing L3 dev support with adhoc releases with Azure DevOps and change management.Led the Hardware & database migration of AC server, Linux servers, DB - oracle 11g to 19c, MQ, and legacy scriptsWorking on a Retrieval-Augmented-Generation (RAG) Chatbot PoC for financial reference data using AI using semantic search and vector databases	Nov 2024 – Present
eClerx <i>Senior Consultant at Morgan Stanley</i> <ul style="list-style-type: none">Led a data automation project for TTRO Transaction Reporting, focusing on MiFID, EMIR, SFTR, HKMA, CFTC, SEC & BOI regulations, to combine trade state reports and derivatives data with GLEIF.Deployed Python scripts and Alteryx workflows to automate cyclical and diagnostic testing, reducing manual processes by 90%Built multiple Power BI dashboards for management information and data quality checks. Created data engineering pipelines and real-time data quality initiatives, utilizing an internal SQL-based rule engine.	Sep 2020 – Nov 2024
IIT Gandhinagar <i>Graduate Student Researcher</i> <ul style="list-style-type: none">Empirical study of air quality on college campus using air quality sensors [slides]Developed a real-time monitoring dashboard with air quality sensors [video]Curated air quality estimators and satellite dataset for India region [video]	Aug 2018 – Aug 2020

Projects and Certifications

Estimation of PM_{2.5} using Satellite Data <i>Machine Learning, Atmospheric Sciences</i>  <ul style="list-style-type: none">Presented at CoDS-COMAD held at Indian School of Business, Hyderabad.
Air Quality prediction using images <i>Computer Vision, CNN</i>  <ul style="list-style-type: none">Curated a dataset of images captured by live cameras of 3 locationsConvolutional Neural Networks used to extract features from images to estimate air quality.
GitHub Copilot Certification Exam [verify]
Alteryx Foundational Micro-Credential [verify]