**M Sadanand**

Senior Software Engineer

Passionate about technology especially for high performance compute programming along with passion for tackling complex problems and being part of innovative initiatives. Working experience in Risk Management (Market Risk / Credit Risk covering traded products) for past 9 years. A team-player by nature, not a Ninja

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**SKILLS & COMPETENCIES**

**Kafka**

**SQL**

**Micro-Services Architecture**

**Algorithms & Data Structures**

**Multi-threading**

**JAVA 8**

**AWS-S3/EFS**

**Spring-Boot**

**Hadoop**

**Hive**

**Messaging Middleware (JMS/Solace)**

**Spring-Batch**

**CCAR**

**VAR and PnL attribution**

**Design Patterns**

**JavaScript**

**Autosys**

**Pandas**

**Python 3**

**WORK EXPERIENCE**

**Module Lead Engineer**

Barclays, Pune  Aug’2018 – Till Date

* Responsible for generating risk numbers (**First order, second order & third order Greeks**) along with **PNL, multiple VAR** and feed this information to Front office, Risk managers & different regulators
* Capture trade info from **Sophis**, along with Collecting Market Data from other systems like Reuters, Bloomberg etc. Then get risk valuations of the traded instruments via **Quants library**
* Render reports to downstream system on EOD and ITD schedules
* Tech stack involves core-java, Google juice, oracle coherence

**Senior Engineer**

Citi-Group India, Pune Sep’2013 – Aug’2018

* Cater to the **FRB Regulatory** Requirements of **CCAR -14A** submissions both mid-cycle and year-end. Implementing **Core capabilities/part-30** for the FRB
* Design implement and test technical solutions to implement 14A-Schedules namely **RBLP, Income Statement, Balance Sheet**, Internal PnL, **Schedule F**/Business Process Changes, **Retail Repurchase** i.e. Schedule A and Schedule G and other 14A reports
* Automated the **LLR calculation** module leading a team of 2 members
* Participate in all facets of an agile development cycle, including product and sprint planning exercises, daily scrum sessions, design, build, and test, deployment, debug, troubleshoot and resolve UAT/Prod

**EDUCATION & ACHIEVEMENTS**

* M.Sc. (Computer Science) |University of Pune, India | 2008 – 2010 | Higher 2nd Class
* B.Sc. (Computer Science) | University of Pune, India | 2004 – 2008 | 1st Class
* Completed Hands-on Training on AWS
* PARTICIAPTED IN THE HACATHON,

**ORGANIZATIONS**

- \*Barclays, Pune | Module Lead Engineer |Aug’2018 – Till Date

- Citi-Group India, Pune | Senior Software Developer | Sep’2013 – Aug’2018

- Sungard Software, Pune (now is FIS) | Product Developer | Aug’2012 – Sep’2013

- Geometric Software Limited, Pune | Software Engineer | Dec’2010 – Aug’2012