

PERMANENT ADDRESS

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PRESENT ADDRESS

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EXPERIENCE

Strats Associate, QVT GOLDMAN SACHS, HONG KONG 2018-Present
Worked on the Listed Options, Warrants and Callable Bear Bull Contract desk, trading in Hong Kong, Japan and India. Ported the research/scripting interface from C++ ↔ Slang to C++ ↔ **Python**. Designed a **Layer 1** switching topology for minimizing tick-to-trade and timestamping all actions. Worked on the creation, deployment, and benchmarking of a new **Fast Delete** system, designed and wrote the **tick-to-trade analysis** (hardware timestamps taken at the Layer 1 switch and network card) in C++ and **Pandas**.

Strats Associate, QVT GOLDMAN SACHS, NEW YORK 2017-2018
Took over maintenance and improvement in our consolidated networking library. This library provides a generalized and concrete framework for publishing option theoretical values, normalized market data, trading events in remote colocations, and information about our quotes in local and remote colocations.

Strats Analyst, QVT GOLDMAN SACHS, NEW YORK 2015-2017
Worked on the infrastructure team on the Options Market Making business. Mainly worked in C++, with analysis done mostly in **Python** and Slang. Worked on the core networking and memory management libraries for the group, including the **InfiniBand** code, which was improved with Management Datagram monitoring. Wrote a multicast line to thread scheduler for our consolidated networking library.

Strats Summer Intern, Quant Vol Trading GOLDMAN SACHS, NEW YORK Summer 2014
Wrote code in C++ for automated market making in options, and an order routing system for equities. My modifications were in production by the end of the summer.

Technology Summer Intern GOLDMAN SACHS, NEW JERSEY Summer 2013
Rewrote an application used to schedule automated operating system builds and automated tests of hardware and software.
The project used **Python and Redis**.

EDUCATION

B.S. Computer Engineering ILLINOIS INSTITUTE OF TECHNOLOGY 2011-2015

AWARDS

Camaras Scholar

The Institute's highest undergraduate academic honor, the Camras Scholars Program challenges the top 1% of the applicant pool to apply and interview with a faculty member for a place as a Camras Scholar. [1 of 30 in my class]

Duchossois Leadership Scholar

Member of the Inaugural Class

The Duchossois Leadership Scholars Program is a nationally preeminent, elite scholarship program at IIT, attracting top students from across the country who have demonstrated exceptional leadership potential and academic success in their projected field. [1 of 3 in my class]

ENGINEERING SKILLS

C++ and Python Programming, Linux Systems Programming and Administration, InfiniBand, Ethernet/IP Multicast, Layer 1 Switching, Kernel Bypass, Technical Research, L^AT_EX.