Ραμακρισηνα Ταλλα

Μονροε Τοωνσηιπ, Νϑ 08831 ταλλα≅ρκταλλα.χομ
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SENIOR SOFTWARE DEVELOPER

Highly successful Senior Developer with 20+ years in Market risk VaR with Historical, Monte Carlo, Fixed Income, Portfolio Management., ETF, Mutual Funds Trading, Corporate Loans, Equities, & Derivatives.

KEY SKILLS

- Software Analysis and Design
- Financial Services Industry
- Technology Leadership
- Hands-On Coding
- Team/Cross-Functional Team Lead
- Agile Tools/Scrum Master

PROFESSIONAL EXPERIENCE

SMBC CAPITAL MARKETS, NEW YORK, NY **2019-PRESENT**

SOFTWARE ENGINEER – DEVELOPING AND IMPROVING ATLAS MARX SENSITIVITY REPORTING

- Set cut-off time for LONDON GLOSS to EST; merged SPG/DPG in C#; generate sensitivity reports for MARX using PowerShell/Python script; automate rates report for Account reval and Model reval
- Refactor MARX rates generation codes, facilitating debugging, and comparing elf curves in C# to generate rates in the output, added Excel comparison tool using Open XML and C#
- Lead team for end-of-month MARX conrisk report automation, changing database/SQL procedures
- Extend C# ElfSync component to incorporate new EOM reval type
- Automate the process for generating multiple product control reports using PowerShell
- Developed C# component to notify users of any modifications to Elfs or other files/folders
- Develop TradeScopeLoader (in C) to extract Active, Matured and New trades for Data Warehouse
- Mentor 7 other developers coding in C#, Python, SQL, GIT Repository, Jenkins, or autosys config
- Collaborate with Devops team on continuous Atlas integration and to provide XL-release for FRTB
- Simplify the process of accessing information in JIRA

FCSTONE, NEW YORK, NY **2019-2019**

SENIOR SOFTWARE ENGINEER – DEVELOPED A RISK CALCULATION SYSTEM FOR RISK VALUATIONS GROUP

- Integrated live event processing system, based on flow model using Java
- Configured StreamBase to extract all positions and determine risk metrics at start-of-day
- Built handlers to process live stream and cache in memory so Web UI can read VaR and CVaR
- Integrated New York and London risk system to generate a combined report for all business users
- Developed C# WPF GUI for risk analysis team to get VaR and CVaR, ad-hoc for any portfolio
- Added custom C# lib modules to PortfolioScience to process response with C#, SQL Server
- Added Python scripts to AngulaJS interface to compare position symbols
- Wrote scripts to build GIT-DevOps Azure repos and CI CD workflow with Docker containers and Linux Shell Scripting, defining pipeline/workflow for development teams
- Managed small development coding teams onsite and off-site internationally in coding in an Agile model

CREDIT SUISSE, NEW YORK, NY **2018-2019**

APPLICATION ARCHITECT/CONSULTANT – ENHANCED TITAN, THE CREDITS/RISK ANALYSIS SYSTEM

- Managed team of 7 in-house developers and multiple off-shore cross-function teams
- Redesigned old registry-based COM components, coding in **C# .NET**, unifying logic and configuration
- Designed **RESTful WebAPI** with discovery pattern to address versioning issues and develop standard communication methods for various feeds, adding and enhancing **AngularJS ASP.NET** interface
- Collaborated on WPF screen in Risk console/Aspect creating multi-threaded parallel processing interface

BANK OF AMERICA/MERRILL LYNCH, JERSEY CITY, NJ **2016-2018**

APPLICATION ARCHITECT/CONSULTANT – PORTFOLIO MANAGEMENT, APPLICATION PROVIDES INTERFACE FOR ADVISORS, PORTFOLIO MANAGER, AND DISCRETIONARY MANAGERS TO TRADE AND PROVIDE SERVICES

- Collaborated with mutual fund trading teams meet their requirements and needs and those of ETFs
- Re-architected trade order request processing system to incorporate a new validation requirement process using .NET **C#** and middleware technologies

- Developed workflow component for the user interface to allow multiple report generation groupings using **WPF** by creating **C#** service agents to process requests in parallel with **Multithreading.**
- Implemented new interfaces, **Java web service** methods, enhanced/updated WCF services
- Designed **ActiveMQ**/IBM MQ middleware messaging solution to optimize performance by providing asynchronous trade submission process - Implemented TCP/IP time- based progress update for UI
- Used Repository pattern **Autofac** IOC & NHibernate framework to access data from **SQL Server** database
- Improved and added **RESTful** to services API, accessed directly by bank's global system - wrote Linq Queries and **WPF** user controls, imported data into SQL Server through staging and SSIS process
- Used Unity Framework for Dependency Injection/IOC on services, UI layers used Entity framework
- Functioned as agile scrum master - effective in release, development, code reviews and support
- Resolved critical issues related to ad-hoc or production processes, coordinating with middle and back-office teams in collaboration with portfolio managers, advisors, and support

JP MORGAN CHASE, JERSEY CITY, NJ **2014-2016**

SENIOR DEVELOPER ARCHITECT/CONSULTANT – GLOBAL TECHNOLOGY GROUP'S APPLICATION DESIGNED IN **C# ASP.NET** and **SQL Server**

- Developed user interface using **AngularJS** and enhanced some of the server--side components, designed order item flow event triggering for **ASP.NET MVC** using SQL server database table
- Designed **RESTful API SOAP/JSON** API and integrated with other **Web** services (GNAP) for callbacks, created catalog-unique id attributes data into **SQL Server using SSIS** and developed **SSRS** reports
- Developed solution for unit or UI contiguous nightly testing job from **Jenkins** CI server and data model designing, service broker, SQL job agents, **NHibernate, LinQ** and **Entity framework**
- Resolved real-time queries from entity or NHibernate calls into SQL for Optimization, designed complex queries involving transpose, join, grouping and enhanced **Java** web services using .NET AngularJS UI
- Developed applications improving the efficiency, usability, and functionality of queries, collections, and patterns in **WCF, REST WebAPI** app components using lightweight **DryIOC** container
- Enhanced optimization/performance tuning using NET MSMQ, SQL Server, SQL tools, Sybase, and DB2,

PRIOR EMPLOYMENT

ASSISTANT VICE PRESIDENT, RISK TRUVIEW GROUP, STATE STREET BANK, NEW YORK, NY	**2010-2014**
SR. SOFTWARE ENGINEER CREDIT DERIVATIVES FIXED INCOME GROUP, RBC CAPITAL MARKETS, NEW YORK, NY	**2007-2010**
LEAD DEVELOPER, DELOITTE & TOUCHE, NEW YORK, NY	**2004-2007**
SOFTWARE DEVELOPER, VOYETRA TECH, INC., NEW YORK, NY	**1999-2004**

EDUCATION, LICENSES, AND CERTIFICATES

Master of Science in Digital Systems, Osmania University, India
Bachelor of Engineering in Electronics and Communications, Osmania University, India
Manager's Journey for Team and Project Management Certificate – State Street Talent Management
Financial Engineering and Risk Management (online) – Columbia University
Brain Bench Certified Professional in C#
Microsoft Certified Professional in VC++
Brain Benchmark Certified Professional in Object-Oriented Design Concepts
Technologies: C, C#, C++, BI, GIT Repo, VSTO, REST WebAPI, Multithreading, SQL Server 2014/2012/2008,7.0, TIBCO EMS, TIBCO Streambase, Postman, Soap, UI, NET 4.5, DevOps Microsoft Azure, Python, WPF, Castle Windsor, NUnit, PowerShell, NAnt, ActiveMQ, IBM MQ, WCF, REST, SSRS, SSIS, NHibernate, Teleric, Java, ASP.NET, MVC, Autofac, DryIOC, Entity Framework, AngularJS, CSS3, HTML5, Bootstrap, ReactJS, JavaScript, Jasmine, Mspec, C#.NET 2010/2005, ADO.NET, ASP.NET 4.0/3.5, SQL 2005, IIS 6.0, ExtJs, CSS, LINQ, Win forms, XML, Sybase 12.5, TomCat, Java Web services, C# Web Services, Perl script, JIRA, VC++, WWF, POP3/IMAP/Web DAV, C++ 6.0, ATL COM, Dundas VC++ Ctrls, Tortoise SVN, Docker Containers, Shell Scripting, Rancher, and SVN Subversion