

Rajesh Iyer

Senior Quantitative Developer

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SUMMARY

Senior quantitative developer with 10 years building trading and risk systems, including 5 years leading low-latency systems work for an options market maker. Designs Python and C++ systems that handle 4 billion market data messages a day, mentors developers on code quality, and keeps production stable through every trading session.

EXPERIENCE

Senior Quantitative Developer

05/2021 - Present

Exchange Place Capital

Jersey City, NJ

Options market-making firm quoting on 16 US exchanges.

- Lead a team of 5 developers building the C++ quoting engine for 4,000 option classes.
- Reduced tick-to-quote latency from 14 to 6 microseconds with lock-free data structures and multithreading.
- Designed a Python and kdb+ research platform that stores 4 billion market data messages a day.
- Partner with quant researchers to move 20 options pricing and risk models into production each year.

Quantitative Developer

08/2018 - 04/2021

Battery Park Trading

New York, NY

Equity derivatives trading firm.

- Built a real-time Greeks and risk system in C++ for a \$400M options book.
- Automated end-of-day P&L checks in Python, catching 30 booking errors a month.
- Migrated 15 Linux trading servers to a new build and deploy process with zero trading downtime.
- Developed a Python options pricing library with 600 tests that traders used for end-of-day marks.

Software Engineer

07/2016 - 07/2018

Garden State Fintech

Princeton, NJ

Portfolio accounting software company.

- Developed SQL and Java services for a portfolio accounting product used by 40 clients.
- Wrote 1,500 unit tests that raised code coverage from 45% to 80%.
- Optimized 25 slow SQL reports, cutting the longest from 9 minutes to 40 seconds.

SKILLS

Python • C++

Low-Latency Systems

Multithreading

Data Structures • kdb+

Linux • SQL • Market Data

Options Pricing

EDUCATION

Master of Science

05/2016

Rutgers University

New Brunswick, NJ

Computer Science