

HARISH SHETTY

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PROFESSIONAL SUMMARY

Senior Java engineer with 18+ years of experience building low latency execution algo platforms, exchange connectivity, and order routing systems for global equities trading. Deep expertise in market microstructure, matching engine logic, dark pool routing, and pre-trade risk and limit frameworks. Track record of reducing latency, improving throughput, and cutting development cycle time on production trading systems at Barclays, Lehman Brothers, and Nomura.

CORE SKILLS

- Languages and Frameworks: Java, Core Java, Multithreading, Shell Script
- Trading Systems: Execution Algos (VWAP, TWAP, custom strategies), Smart Order Routing, Matching Engine Logic, Dark Pool Routing, Pre-Trade Risk and Limit Frameworks, FIX Protocol (4.2, 4.4), Market Microstructure
- Middleware: Protocol Buffers, Solace, Tibco Rendezvous, Tibco, Chronicle
- Databases: Oracle, MS SQL, KDB
- Tools: Maven, IntelliJ, TeamCity, Stash, Nexus
- Operating Systems: UNIX, Windows

PROFESSIONAL EXPERIENCE

VP, Equities Algo Trading Technology, Barclays | New York, NY | January 2021 to Present

Projects: Smart-IOI-Router, StrategyBuilder, Smart-Order-Router (built on WASP, Barclays' next generation zero garbage collection algo trading framework)

- Design and maintain execution algo logic, including VWAP, TWAP, and custom trading strategies, for the equities trading desk
- Build and maintain matching engine logic, dark pool routing, and pre-trade risk and limit frameworks supporting Central Execution and Liquidity Provisioning
- Reduced time to market for new features from development to release by 50% by streamlining the strategy deployment pipeline
- Built a configurable rules engine that allows the trading desk to implement new business requirements through rule changes instead of code deployments, cutting development cycle time for new requirements
- Serve as subject matter expert and point of contact for Smart-IOI-Router, working directly with product teams to define requirements for new strategies
- Support core architecture for the Smart-Order-Router platform, partnering with quantitative developers to improve algo framework performance

VP, Project Lead, Global Client Connectivity, Barclays Capital | New York, NY | October 2017 to December 2020

Project: ETCA FIRST, a next generation messaging framework for faster message processing and higher throughput, running continuously to support client trading across all regions

- Delivered a new client connectivity platform for cash and electronic trading
- Built the roadmap to migrate existing clients to the new connectivity platform with zero disruption to live connections
- Implemented cross regional order routing
- Prioritized and delivered business as usual functionality alongside new development
- Managed business stakeholder expectations and aligned QA, development, and support teams to deliver on schedule

VP, Team Lead, UK, Europe and South Africa, Barclays Capital | London, UK | December 2014 to October 2017

Project: Consolidated Market Access (CMA), a sub millisecond connectivity framework for exchange access across the firm

- Served as Team Lead and Technical Architect for CMA, a universal platform for all exchange connectivity
- Reduced latency and increased throughput by implementing the Disruptor pattern for high performance message processing
- Designed core architecture using Core Java in a multithreaded environment
- Built an in memory journal for faster message persistence and an in memory order book for higher throughput
- Managed the EU connectivity team and coordinated with business and product teams across Barclays Equities to schedule and prioritize delivery

AVP, Team Lead, USA, Barclays Capital | New York, NY | May 2012 to December 2014

Project: Consolidated Market Access (CMA), a sub microsecond connectivity framework for exchange access

- Served as Team Lead and Technical Architect, designing core architecture using Core Java
- Implemented a new ACT reporting platform on top of CMA and streamlined onboarding for new destinations
- Implemented market data checks on the connectivity layer as part of a new internal compliance policy
- Guided and trained team members, and supported the Run the Bank team on escalated issues
- Technology: Core Java, Tibco Rendezvous, Solace, FIX 4.2, FIX 4.4, Protocol Buffers

AVP, Team Lead, Singapore / USA, Barclays Capital | Singapore and New York, NY | May 2009 to December 2014

Project: Consolidated Exchange Layer (CEL), a generic FIX and non-FIX connectivity framework for the Equities group

- Served as Team Lead, Technical Architect, and senior developer, fixing production issues and improving latency across the CEL framework
- Built FIX connectivity to major US, Canadian, and Latin American exchanges including NASDAQ, NYSE, and TSE, and built the framework supporting Good Till Cancelled (GTC) orders inside CEL. Technology: Core Java, Tibco Rendezvous, FIX 4.2, FIX 4.4

Senior Developer, Nomura | Mumbai, India | October 2008 to April 2009

- Built GUI components and improved backend C++ server performance for PUMA, a global sales trading application used for order routing and portfolio management. Technology: C++, Sybase, Java Swing, Core Java, XML, Hibernate, WebLogic, Tibco Rendezvous

Senior Developer, Lehman Brothers Services India Pvt Ltd | Mumbai, India | July 2006 to April 2008

- Delivered end to end implementation of the ACT Reporting Engine, converting internal execution data into FIX protocol messages sent to NASDAQ, and built the SPAR Engine to process NYSE execution feeds for clearing and post execution processing. Technology: Java, Tibco Rendezvous, KDB, FIX 4.2, Appia, CMS Protocol

Senior Developer, Quinnox Consultancy Services | Mumbai, India | July 2005 to July 2006

- Led data migration from Bear Stearns' legacy systems to the Calypso trading platform using JAXB and FpML, and extended Calypso functionality for Equity Derivatives on the Front Office. Technology: Java, Swing, XML, Oracle 10g, Calypso

Developer, Idealake Information Technology Pvt Ltd | Mumbai, India | October 2004 to July 2005

- Built EJB and Struts components for the RBI Online Returns Filing System and maintained the Online Share Trading platform for CDSL India during peak market hours. Technology: Java Servlets, JSP, JavaScript, EJB, Struts, IBM MQ Series

EDUCATION

B.E., Information Science, N.M.A.M. Institute of Technology, Nitte, India