RUSHI LUHAR

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SUMMARY

I have 10+ years of experience working in front office technology in the financial industry. I have designed and built low latency FX trading and risk management systems and managed business aligned, front office development teams.
I understand that technology is a competitive advantage and is key to reducing costs and increasing revenue while minimising risk.
I am conscientious; results oriented and enjoy working in high-pressure and multi-cultural environments.

DOMAIN KNOWLEDGE

- FX Spot, Outright and Swap pricing and risk management.
- FX Sales and Trading roles and trade lifecycle.
- Distributed, high performance system architecture and development.
- Vendor integration and relationship management.

SKILLS

PROGRAMMING LANGUAGES

- Professional - Java, Apama EPL, SQL and basic q/kdb+
- Hobby Projects - JavaScript, Python and Scala

TECHNOLOGY AND PROJECT DELIVERY

- Project management: Agile, Scrum
- Lifecycle: JIRA, TeamCity, Jenkins, Docker
- Eco-system: Spring, Maven, Akka, SVN, Git
- Middleware: 29West, Solace, ActiveMQ
- Connectivity: FIX and other e-trading APIs and platforms

WORK HISTORY

Royal Bank Of Canada Capital Markets (January 2014 – Current)
Associate Director - FX Technology

RESPONSIBILITIES

- Working with the eFX desk and FX management to capture, analyse and deliver on business goals and determine technology strategy
- FX Algorithmic execution and FX Pricing lead
- Line management
- Coordinating with external vendors and internal teams to deliver business requirements

ACHIEVEMENTS

- Delivered project replacing legacy pricing engine with low latency, highly available pricing engine written using Akka
- Designed and built workflow and integration components for RBC's FX Algorithmic execution offering
- Vendor product integration across RBC's eTrading technology stack
- Built low latency market data adapters for various FX trading venues

Bank Of Tokyo Mitsubishi-UFJ (March 2008 – December 2013)
Associate Director - Global Markets Sales and Trading, London & Tokyo

RESPONSIBLITIES

- Architect, senior developer and team lead of the eFX Front Office development team (reporting to head of eFX)
- Building, maintaining and supporting FX pricing, algorithmic trading, risk management and rate distribution systems.

ACHIEVEMENTS

- Designed and built the algorithmic trading system for initial go-live of BTMU eFX
- Worked with FX quants and eFX traders on the trading floor to implement FX pricing and hedging models
- Built the ECN connectivity gateway for price distribution to and order management from external FX exchanges
- Designed automated FX Order management and execution system
- Designed the globalization model for BTMU eFX

Morgan Stanley (June 2006 – March 2008)
Associate - Enterprise Data Group

RESPONSIBLITIES

- Project manager and middleware tier team lead for settlement instruction repository
- Managing team of developers based in the UK, and offshore in India.

KEY ACHIEVEMENTS

- Delivered project to migrate Morgan Stanley Investment Management group's settlement instructions to the SIRen system (2007).

Citigroup
Analyst (EFX Technology)
August 2004 – June 2006

RESPONSIBLITIES
I worked as a graduate business analyst and programmer in the eFX team.

KEY ACHIEVEMENTS

- Evaluated the Apama event correlation platform for use in eFX
- Specified and tested new version of FX Benchmark pricing algorithm

<u>OTHERS</u>
Citigroup (Summer 2003): Intern, middle office technology

EDUCATION
The University of Warwick (2000 - 2004)
Masters in Engineering (MEng) in Computer Science. Graduated with First Class

The British School in the Netherlands (1998 – 2000)
A Levels in Maths, Physics, Chemistry and Computing

HOBBIES / INTERESTS
Reading, blogging (http://rushi.luhar.org), cricket, cycling, technology