

NAOUFEL JAMALI

Senior developer

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WHO AM I

I am passionate about all that is science and technology. I like to take on challenging projects putting into practice my theoretical knowledge and experience. I am a team player but I also know how to be autonomous. I am rigorous organized and attentive. I don't shy away from taking initiatives and can be the driving force within a team.

Languages c, c++, c#, rust, js/ts, python, asm

DB mssql, mongodb, cassandra, postgres

OS linux, windows

Big Data aws, elasticsearch, kafka

Frameworks & sdk qt, vulkan

EXPERIENCE

Jul-2022

Backend Developer

Natixis CIB - E-Pricing

As a senior backend developer on the EPrising team, I worked on rewriting a Forex forwards and swaps pricer used by the trading desk for all automated RFQ negotiations.

Orchestrating a pricing workflow using microservices

- Real-time zero-coupon curve stripping and price computation
- Platform monitoring and tracing
- Performance tuning on critical components to lower pricing latency and enhance competitiveness

Tech stack: C# / .Net / Tibco

Sep-2017/Jun-2022

Tech Lead - Backend Developer

Crédit agricole CIB - Jetstream

As a senior backend developer on the Jetstream team, I worked on different aspects of the internal fixed-income trading platform used by traders in all major financial regions. As a tech lead, I helped design the system by establishing specifications, cost assessments and technical direction for different requested features, as well as overseeing the quality and modifications and guiding team members troubleshoot technical issues. Some of my responsibilities were:

Leading US and Japanese bond markets integration within the platform (RFQ negotiation, Trade processing)

- Worked together with devs, business analysts, Ops and support teams to define the project specifications, impact and cost estimation.
- Worked with Tokyo, London and New-York desk traders while prototyping and iterating on the development to take feedback into account
- Oversaw and coordinated production deployment of 50+ components impacted

Developing the negotiation engine

- Wrote different pricing algorithms and mechanisms for different desks/asset types
- Worked on automatic negotiation (AutoNeg)
- Performance tuning on critical path to achieve single digit millisecond response time (90th percentile < 5ms)

Developing trading algorithms

- Wrote and deployed an algorithm to adjust the quoted inventory as a function of the trader's portfolio positions
- Wrote and deployed an algorithm to improve negotiation price as a function of the trader's portfolio and client tiering
- Added clients tiering support for inflation linked bonds pricing

Being a technical referent within the team

- On-boarded newcomers
- Helped team members troubleshoot issues
- Organized technical workshops

Tech stack: C# / .Net / Solace Bus / WPF

2016/8–2017

Backend developer

Société générale CIB - Highway

As a backend developer on the Risks team, I worked on a financial risk computation engine running on a multi-thousand node grid-computing cluster used to calculate the risk and PnL of all of the bank's portfolios. Some of the things I worked on that had the most impact on the project are:

Optimizing the compute task graph execution on the compute grid

- Prototyped and implemented performance optimization solutions (per node and per group data caching, inter-node communication)
- Wrote a generic market-data loading API and custom data layout to abstract provider specificities

Proposing and Implementing a data-mining solution for business and technical metrics within the risk engine

- Wrote metric collection probes feeding an elasticsearch cluster
- Prototyped Sizing and configuration for the needed infrastructure to handle the risk engine data ingestion
- Wrote an async data postprocessing layer to augment collected metrics
- Created parametrized grafana dashboards allowing different stakeholders to access metrics needed on their level
- Coordinated and evangelized the approach to other teams (Workshopping, documentation, ...)

Tech stack: C# / .Net / IBM Symphony / elasticsearch / grafana

EDUCATION

2013 – 2016

Engineering school

Graduated engineering school from Mohammadia Engineering school, in Rabat - Morocco with a Software and computer science specialization

2011-2013

Higher school preparatory classes (Classes préparatoires aux grandes écoles - CPGE)

Completed CPGE with a speciality in Mathematics and physics

2011

High school diploma

High school diploma speciality Mathematics and engineering sciences. Graduated with High Honours

SPOKEN LANGUAGE

English - fluent

French - fluent

Japanese - beginner

Arabic - native