ABHISHEK RAO

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Senior Executive with over 10 years of experience at designing the Product vision and delivering complex high value projects within large organizations. Combine an entrepreneurial instinct, technical skills, people and product management and a strong reputation for developing and motivating cross functional teams at all levels. Experienced at being the voice of the business, helping shape and capture the right message for the highest impact.

PROFESSIONAL EXPERIENCE

April 2017 – Present
Senior Product Manager, Markets Management, JP Morgan Chase

Job Description: Senior Manager building product strategy across JP Morgan's Market's Businesses

Trading Strategy
o *Designing the next generation product roadmap for the trading businesses*
o *Developed trading wide algo product strategy designed to increase trading revenues by 15% in the next 6 months*

ML
o *Overseeing design and development of the next generation ML tools for JP Morgan's trading businesses*
o *Designed a NLP solution that plugs into trading businesses identifying key life-cycle events and correlations*

October 2015 – March 2017
Senior Analyst, Front Office Transformation, Bridgewater Associates

Job Description: *Develop Bridgewater's **electronic trading** infrastructure and **rules based investment** architecture*

RDLC
o *Building the foundational architecture for a rules based investment design*
o *Designing a rules ecosystem that serves as the foundational layer for the BW ecosystem*
o *Designed the requirements for meta-data structures to support the rules development life-cycle systems*
o *Exponentially increased trading capacity & throughput by enabling event driven FX & Futures trading*

Strategic Reengineering
o *Part of the team working to integrate CRIMS (OMS) into Bridgewater's Equities infrastructure*
o *Integrated CRIMS into Bridgewater's FX stack to streamline ECN trading*

August 2010 – September 2015
Vice President, JP Morgan Chase, NY, USA

Job Description: *Managed JP Morgan's product offering in PB & OTC Clearing across Equities, FX and F&O*

FX and F&O
o *Designed new risk tools and processes that **increased business revenue by 20%***
o *Led the team that devised **JP Morgan's response to CFTC 1.73 regulatory requirements***
o *Part of the team that developed the internal risk and booking processes for SEF trading Represented JP Morgan at **industry forums on SEF's and FX Intermediation***

🌐 INTERNATIONAL EXPERIENCE

India - ICICI Bank
Singapore - Lehman brothers
London - Lehman Brothers / Nomura International plc
New York - JP Morgan Chase and Bridgewater Associates

🎓 EDUCATION

⊙ **June 2006 – April 2008**
MBA (PGDM)**, Indian Institute of Management, Calcutta**
o *One of 280 people selected out of 160,000 applicants*
o *Areas of Focus: Finance and Entrepreneurship*

⊙ **June 2000 – May 2004**
Bachelor of Engineering, Electrical - Mumbai University
o *9th rank out of 150,000 in Mumbai University in final year BE Examination*
o *Achieved distinction in final two semesters of the engineering program*

📋 FUNCTIONAL EXPERTISE

Product Management

Product Development

Strategy

Electronic Trading

Trading Systems

Risk Management

Agile

o Developed a *'limits consolidation'* framework for all FX and F&O PB clients opening up JP Morgan's risk appetite leading to increased PB revenues

Regulatory projects
o Devised JP Morgan's response to the SEC rule 15c3-5 with relation to the electronic trading markets
o Designed and developed the practical implementation for 15c3-5 across the equities and options trading gateways

High Frequency Trading: Equities
o Developed JP Morgan's high frequency product strategy in light of the Market Access Rule.
o Part of the team developing JP Morgan's next generation high frequency execution platform.
o Led an 8-member team to build a high frequency trading MIS for client and regulatory reporting.

High Frequency Trading Risk Management
o Developed JP Morgan's risk infrastructure to monitor intra-day risk for high frequency trading.
o Developed a cross-asset margining model to monitor risk across asset classes.
o Developed a Futures & FX model to identify client trading limits based on the NAV, strategy and client risk profile

▶ **November 2008 – August 2010**
Associate, Product Management, Nomura Int'l plc, London, UK

Job Description: Developing Nomura's strategy in the Electronic trading space

High Frequency and Stat-Arb Trading Platform
o Developed Nomura's market leading **high frequency trading** and **co-location** strategy.
o Developed Nomura's next generation, **sub-millisecond platform** for deployment in September'10
o Developed a **high-speed technological solution** to deliver market data to high frequency firms

Electronic Execution Services
o Developed Nomura's strategy for connectivity to various liquidity pools in Europe & Asia.
o Authored several articles on 'European and US market structure' for client distribution.

▶ **May 2008 - October 2008**
Associate, Lehman Brothers Int'l, London, UK – Hedge Fund Prime Services

Job Description: *Working closely with various Hedge Fund Clients in developing customized product solutions for trading, hedging and product management*

Islamic Finance – Shariah-compliant Hedge fund investment product launch
o Developed a market defining Shariah compliant equity long-short product providing global access to 20+ economies spanning developed, emerging and frontier markets
o Structured a **Promise** product enabling Islamic investors to invest in Hedge funds
o Secured initial **seed funding in excess of $100mn,** from a leading Islamic hedge fund

Volatility Decomposition using fractal analysis
o Researched robust risk measure for stock volatility using the rescaled range and the Hurst exponent
o The decomposition was used to provide an alternative risk measurement metric for the Lehman Brother's managed account platform
o Decomposed the volatility by modeling persistent behavior in equities for risk management

Dark Pool competitor analysis
o Analyzed the competitive landscape for Lehman's dark pool –Baikal eventually launched as NX by Nomura post the merger
o Researched the ETFs and ATSs business environment in Europe & US respectively

INDUSTRY VERTICAL EXPOSURE

Sell-Side and Buy-side Product development
Equities
Futures & Options
Credit
Rates
FX
Prime Brokerage
Trading

TECHNICAL SKILLS

Big Data

Algo Engines

C++

Java

SPORTS & COMMUNITY INVOLVEMENT

o *Represented Mumbai at the Interstate Cricket Championships at the Under 17 level*
o *Associated as a counselor and mentor with the Pune Corporate Consortium of the Non-Profit Organization, LABS (Livelihood Advancement Business School)*
o *This organization provides educational support for children from under privileged backgrounds enabling them to secure clerical employment*
o *Run marathons and bike races in my spare time*

SCAN IT
LinkedIn