

Vanni Torelli

+44 20 8133 6907
vanni.torelli@gmail.com

Software architect, developer, and project manager with more than 20 years of experience in financial services, automation, and telecommunications.

Specialised in high-performance, low-latency distributed systems in .NET and Java.

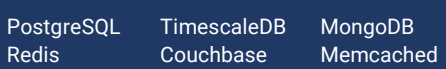
Language Stacks



Cloud and containerization



Databases and datastores



Middleware and communications



Mobile frameworks



Web frameworks



August 2021
Date



Senior Developer
Nahmii AS

Full engineering of analytics and trading automation tools, both off-chain and on their Nahmii 2.0 Ethereum Layer 2 platform. .NET Core C#, Nethereum, W3 data sources, TimescaleDB, Python, Grafana.

January 2015
June 2021



Technical Lead, Consultant
Stream Financial Ltd, UK

Full engineering of DataFusion (DF), a data virtualization platform capable of query-based analytics and processing over large, heterogeneous, and distributed data sources. .NET Core C#, Java, Python.

Full engineering of a Custodian platform for crypto/fiat currency transactions, with rule-based flow processing and support for multiple exchanges. Successfully rolled out with Bitfinex in 2019.

June 2015
Present



Director, Principal Consultant
Gluon Consulting Pte Ltd, Singapore

Gluon is a brand I created to provide specialised IT services to enterprise Clients. Projects I worked on, as sole or main developer:

Panasonic (US/Japan), 6 months
Prototype of *Moments*, a context-aware contents delivery platform. Context detection engine based on smartphone sensor fusion and offline data analytics. Dart, Python.

Numen Capital (UK), 9 months
Numen is a London-based multi-strategy hedge fund. Full engineering of their market and sentiment data aggregation and trade analytics engine. .NET Core C#, Python.

MoneyFarm (UK), 6 months
MoneyFarm is a large digital wealth manager. Full engineering of a portfolio management and pre-trade analytics dashboard. .NET Core C#, Python.

September 2020
October 2021



Co-founder, interim CTO
Etna Research Ltd

Etna Research is a new *alpha-as-a-service* platform for institutional investors. As interim CTO, I am responsible for the development and evolution of Etna's MVP across R&D, alpha generation, and reporting.

Full engineering of the market data aggregation and feature calculation pipeline in high-performance .NET Core C#. Quant library wrappers and clients in Python.

January 2014
December 2014



Front-office Developer, Consultant
GAM Holding AG

Contributed to their portfolio management and trading applications and responsible for enhancing their server-side and client-side technology infrastructure. .NET C#, WPF.

July 2013
December 2013



Front-office Developer, Consultant
Credit Suisse Group AG

Responsible for improving and maintaining *Pyro*, an in-house distributed key-value store that cached risk calculation data. .NET C#.

June 2012
June 2013



Front-office Developer, Consultant
Barclays Capital Plc

Working with Barclays Fund & Advisory team. Full engineering of *Feeds Gateway*, an event-driven workflow engine used on BFA's post-trade processing flow. .NET C#.

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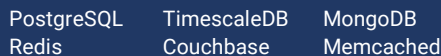
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January 2011
March 2012



Quantitative Developer, Technical Lead
BlueCrest Capital Management LLP

Technical lead for the firm's internal Volatility Arbitrage fund, trading FX and Equity Index options. Coordinated a team of 3 senior developers and liaised with traders and quantitative analysts.

Development and support of *Mariana 8*, the firm's main FX risk, analytics, and execution support platform, which served Vol Arb as well as 50 users across trading, risk, product control, and middle office. .NET/C#, WPF, Excel VBA.

November 2009
December 2010



Front-office Developer, Consultant
BNP Paribas Plc

Full engineering of the bank's core FX spot price discovery and aggregation front-end: product selector, price and position tiles, liquidity aggregation rule editor, trade blotter, configuration and administration sections. .NET/C#, WPF.

March 2006
November 2009



Quantitative Developer, Technical Lead
BGC Partners Inc

Full engineering lifecycle of Columbus, a platform that integrated live market and pre-trade analytics data and distributed them over a rich web client. Live feeds included Bloomberg, Reuters and internal Excel models. Quantitative models implemented included GBP and CHF IRS and FX forwards for the 14 major currency pairs.

Coordinated a team of 4 developers and 2 business analysts and quantitative developers. .NET/C#, WPF.

October 2001
February 2006

Earlier professional experience is available on request.

Academic experience

BEng Hons (1st) Telecommunications Engineering
Department of Electronic Engineering, King's College London, UK

Syllabus included: communication networks, digital signal processing, computer engineering, real-time systems, microprocessors, operational research, project management.

Individual Project: *Synthesis of Resonant Pipes with the Digital Waveguide Algorithm*, supervised by Professor Mark Sandler. Project was awarded a national IEEE prize.