

Sr Software Developer, Houlihan Lokey Sr Software Developer, Houlihan Lokey Sr Software Developer, Houlihan Lokey - Portfolio Valuation New York, NY Work Experience Sr Software Developer, Houlihan Lokey Portfolio Valuation - New York, NY March 2013 to Present Designed and developed WCF service for pulling market data for bonds, loans, Indices and produce forward curves for different tenors. Created Consumer, Student and Mortgage loan price and cash flow engine, which can process 1K loans/sec. Created ExcelDNA user defined functions using C#, which connects to all backend functionality to Excel. Designed and developed EXCEL VSTO application with Intex VCMOWRAP, which automatically applies multiple Intex scenarios to multiple CLO's. Developed mechanism to produce Synthetic Credit Rating for private company with help of SVM-Machine Learning technique with 84% accuracy. Created Machine Learning model, which predicts default month for Alt-A loans. Currently working on proof of concept application for Ethereum Smart Contract with Solidity and Truffle. Developed a utility to parse MBS color from different email addresses. Periodically visualized data pattern in large peer-to-peer loan tapes with help of Microsoft Power BI and python seaborn. Automated Bank of America Merrill Lynch Indices and S&P Capital Loan Indices data fetch. Scrubbed clean and imported different loan tapes from Fannie Mae, SoFi in DB for further data analysis and report creation. Developed tool for bulk fetching Bloomberg referential and historical bond data. Responsible for regular maintenance of database and scheduling of back up jobs. Technology and tool(s): C#.NET, WCF, WPF, ExcelDNA, EXCEL VSTO, MSChart, Visual studio 2015, SQL Server 2012, Active Report, Blockchain, Ethereum, Intex, Microsoft Power BI, GIT, SVN, JIRA, BitBucket. Software Developer Mantara INC - New York, NY December 2011 to March 2013 Responsible for maintaining and enhancing high frequency and low latency trading and risk application built on Winforms and WPF. Created loosely coupled framework, which converts native windows to plug in data as a service and service connection as an adapter. Produced distributed risk Mindscape Entity WPF diagram plugin, which manipulates Broker-Firm-Account-User risk limits. Generated Order Tool, which can produce 1000 to 3000 orders per second for testing backend latency as well as frontend rendering capacity. Along with code maintenance responsible for writing Unit Tests with xUnit(.Net Unit testing).

Worked on different Execution Management System (EMS)'s communication protocols like FIX, SDD. Worked on Tortoise Window client as well as Ankh's SVN for Visual studio client. Created different UI controls for optimization and easy maintenance. Technology and tool(s): C#.NET, WPF, Winforms, Visual studio 2012/2010, xUnit, MoinMoin wiki, TechExcel Devtrack, Tortoise Subversion control, Profiler Software Developer Intern, AccupointMed Pure Code - New York, NY May 2011 to December 2011 Worked on Customer Relationship Management (CRM) - a SaaS model built on top of SharePoint Server for Medicaid service providing Company. Responsible for all parts of SDLC including planning, designing, developing and testing applications. Provided ongoing support to projects and fully integrated custom software services to various clients. Technology and tool(s): C#, .Net, Silverlight, SharePoint Server 2010, CAML, Visual Source Safe Research Assistant New York University - New York, NY July 2010 to April 2011 Localized and developed Hindi language support for NVDA (Non Visual Desktop Access) screen reader for the visually and print impaired. Translated the Nullsoft Scriptable Install System (NSIS) Unicode Installer to include Hindi Language.

Provided Hindi language support for WebAnywhere, a browser for visually impaired people. Technology and tool(s): Python, PHP, NSIS Awards: Semifinalist of NYU Technology Venture Competition. Winner of New York state park mobile application contest sponsored by New York state park. Presented technical paper on "Computer Virus Trends" in ICTD Conference 2010. Have held the coveted title of Microsoft Student Partner (MSP) for Gujarat University, India from Jun 07 to Jun 09. Skills/Tools: Programming Languages: C#, C, C++, PHP, SQL, Perl, ASP, ASP.NET, CAML Operating System: Microsoft Windows, Linux Backtrack Databases: SQL Server 2008, 2012 Software: Microsoft Visual Studio 2015 & 2017, SharePoint 2010, JIRA SubVersion: GIT, SVN Tortoise, BitBucket Education Master of Science in Computer Science in Computer Science NYU Tandon School of Engineering - New York, NY January 2010 to December 2011 Bachelors in Computer Engineering in Computer Engineering Gujarat University June 2005 to June 2009 Skills Microsoft visual studio, Visual studio (6 years), C#, C++, Git, Python, .NET

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