Maithili Gokhale

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EXPERIENCE

Principal Software Developer, FactSet, London
Quotes Engineering, June 2023-Present
- Enhance the distributed systems to process high volumes of real-time data, including handling more than 150,000 messages per second from a single US options feed line. Mainly managing EuroNext and CBOE: options, equities and futures. *(C++, Python, TCP)*
- Maintaining schedulers and parallel executors for services and file systems for seamless workflow in between market hours.
- Working on the ETL processing of exchanges: feed handlers, ticker plants, and pre trade information. *(Python)*
- Reduced a huge amount of human intervention that was previously needed by introducing new testing and CI/CD workflows ensuring seamless rollouts, and production patching.
- Optimize pipelines, dashboards, frameworks, and systems to facilitate easier development of existing and new workflows- by using parallel computing.

Senior Software Developer, Bloomberg, London
FICC Division- Fixed Income Derivative Trading Workflows, November 2019-April 2023
- Developed and enhanced trading on the Bloomberg Terminal for clients, for IRS, CDS products. Designed and maintained the UI, middleware, and databases. *(C++, Python, JavaScript, SQL)*
- Delivered advanced trading functionalities- created and managed over 10 microservices with grade exchange platform APIs such as FIX to enhance Pre and Post Trade Processing Systems (OMS and EMS). *(Python, C++)*
- Onboarded and managed 2000+ clients on a functionality I developed from scratch, with daily trading volumes exceeding 100,000 transactions.
- Increased the efficiency of trade workflows by implementing database sharding, enhancing message queues, multithreading, etc.
- Managed microservices and deployment processes utilizing CI/CD tools like Docker, Jenkins, and Git.
- Played a pivotal role in post-deployment support by closely engaging with the trade desk, providing insights, and ensuring a smooth transition. Proactively assisted them in understanding the product's functionalities to enhance client assistance and overall satisfaction.
- Developed performance tools to optimize startup and runtime efficiency for libraries and GUI components under my purview. Established data models for daily trade analysis, capturing key information. *(Splunk, Humio)*
- Led projects, coordinated team communications, and provided information for meetings, including rollouts, and addressing client issues during on-call duty. Collaborated effectively with Product Managers, Compliance Managers, clearing houses, and cross-functional engineering teams across diverse asset classes to facilitate the seamless development of software solutions.
- Hosted informative workshops for new hires and students, including those from Johns Hopkins University and the University of Texas, Austin. Focused primarily on the intricacies of SDLC.

Financial Software Developer, Bloomberg, New York
FICC Division- Fixed Income Trading Cash Buyside Workflows, June 2017-June 2019
- Worked on Bloomberg Trading Platforms to develop 3-tier products to enable clients to trade online, making sure that the trade is fast, accurate, and regulatory compliance is met with- enhancing the order and execution management systems. *(C++, JavaScript)*
- Products: GOVT, CORP, MMKT, MUNI, MTGE asset classes
- Delivered projects that enhanced trading strategies: Best Execution trade, automated trading platform.
- Handled not just coding, but testing with 100% coverage, and assuring seamless production.
- Substantial contribution towards building products for MiFID II.

HyperIons, Pune, India
Project Intern, Aug 2014-June 2015
- Developed a security system prototype for defense purposes by displaying live streaming for surveillance, with object tracking to apply this technology for surveillance and security purposes.

SKILLS
- Programming Languages: C++14, Java, Python, JavaScript, C, Golang
- Databases: MySQL, Oracle, SQL Server
- Miscellaneous: Git, Linux, Bash, Splunk, Humio, Theano, TenserFlow, OpenCV, TDD

EDUCATION

University of Florida, Gainesville, Florida
Master of Science (MS) in Computer Science, May 2017

University of Pune, Pune, India
Bachelor of Engineering (B.E.) (First Class) in Computer Science, July 2015

ACADEMIC PROJECTS

Automatic Categorization of Emails into Folders *(Skills: Python, JavaScript)*   April 2016
- Researched and implemented Support Vector Machine, Naïve Bayes, and Random Forest to classify a set of e-mails into user defined mail categories. The project explanation can be found here.

Machine Learning: Empirical study- Supervised Learning Algorithms *(Skills: Python, Theano)* April 2016
- Implemented variations of support vector machine algorithms including libsvm, Multiclass KSVM, Convoluted Neural Networks, Random Forests, Naïve Bayes, AdaBoost, and Multilayer Perceptrons.