# SRIJAN R. SHETTY



SKILL SET

LANGUAGES JavaScript (Expert), Java (Proficient), Python (Proficient), C++ (Functional)

WEB DEV HTML5, CSS, SQL and NoSQL, React, Nodejs
Tools Git (Expert), Shell (Proficient), Vim (Expert)

### **EDUCATION**

JULY 2015	B. Tech, Computer Science and Engineering, Indian Institute of Technology, Kanpur	9.6/10
JULY 2011	${f 12}^{th}$ Board, CBSE Board, <b>The Emerald Heights International School</b> , Indore	91.4%
JULY 2009	$10^{th}$ Board, ICSE Board, <b>The Laurels School International</b> , Indore	95.4%

#### **WORK EXPERIENCE**

#### Policy in Action Fellow (Bangalore 2019)

JAN 2019 - FEB 2019

YOUNG LEADERS FOR ACTIVE CITIZENSHIP, YLAC

- Prepared a policy brief for an MP by having conversations with stakeholders and analyzing publicly available data on the topic.
- Understand the public policy landscape in Indian and learn about effective advocacy and sound policy making.

### Associate, Systematic Market Making

JAN 2019 - PRESENT

GOLDMAN SACHS, Bangalore

- · Worked on Principal Liquidity Provision and systematic internalizer (SI) for the MiFiD II regime.
- Develop the monitoring infrastructure of the team using a variant of the TICKstack (Telegram, Influx, Grafana, Kapacitor) to have visibility over a cluster of over hundred processes co-located with exchanges across the globe.
- Scaled Java backend on vertx3 to live stream upwards of 5 million positions and trades to a React frontend by snapshotting data.
- Analysed and improved performance regressions of multiple applications, 5x decrease on network congestion by coalescing
  packets on ZMQ running our Event Sourcing infrastructure.
- · Optimized PnL computations in python to over 3 million postion changes by efficient use of concurrency in python.

#### Analyst, Systematic Market Making

DEC 2017 - DEC 2018

GOLDMAN SACHS, Bangalore

#### Analyst, Central Risk Book

JUNE 2015 - NOV 2017

GOLDMAN SACHS, Bangalore

- · Analyzed various unwind and RENTD strategies for pro-active risk management, according to the alpha profile of flow.
- Built a resilient reference data framework which computes static data and stores in memory. Reduced application warmup time from 2-3 hours to few minutes. Optimized cache buildup times 1000x.
- Designed a low latency block pricing REST service in Java and Vertx; dynamically adjusting quotes for volatility and volume in market. Reduced pricing time from few seconds to few milliseonds.
- Created a framework for realtime functional monitoring of processes using D3.js.
- Overhauled the UI/UX with a React/Redux based soultion on the frontend and a Vertx3 based REST backend to bring our interfaces closer to the industry.
- Developed the end-to-end full-stack infrastructure for centralizing FX & Delta risk of internal desks, with a dynamic team working on a tech stack of Vertx, Java, React, Redux and proprietary systems.
- Generated an automated data certification and analytics framework which served as the gold standard for data driven
  policy decisions.

DevOps Engineering May - June 2015

KLOZEE, Bangalore

- Automated developer operations by creating a heroku style push to deploy model on AWS, reducing development time.
- · Worked full stack on Express, Angular, Node and Angular to create an apparel store for the web app.

Multi Factor Authentication in OpenVPN

2014 - 2015

MOZILLA WINTER OF SECURITY, Guillaume Destuynder, Professor Dheeraj Sanghi

[Wiki]

- One of the eleven teams all over the world to be selected as a part of Mozilla's Winter of Security Initiative 2014.
- The objective of the project was to implement true arbitrary multi-factor authentication support in OpenVPN; and to implement session-support for the additional factors.
- The project presentation is archived at https://air.mozilla.org/mwos-2014-openvpn-mfa/.
- The wiki for the project is located at https://wiki.mozilla.org/Security/Mentorships/MWoS/2014/OpenVPN\_MFA

Research Intern MAY-JULY 2014

MICROSOFT RESEARCH INDIA, Bangalore

- Analysed the implementations of different distributed systems and databases architectures like Google MapReduce, Google FileSystem, Google MillWheel, Amazon DynamoDB, Apache Hadoop, to understand the design decisions involved.
- Used TPL Dataflow and Lightweight Tasks to implement concurrent pipeline processing of messages in CScale to preserve processing order of partially ordered messages.
- · Performed performance testing, failure testing of the existing infrastructure.

Software Development Intern MAY-JULY 2013

AURUS NETWORKS', Bangalore

- Ported the legacy flash based web player in CourseHub Aurus Networks' MOOC offering to a technology agnostic HTML5/JavaScript web player leading to a uniform cross-platform viewing experience.
- Developed a XMPP based real-time chat service using Jabber framework, for conversations during live lectures.

## INDEPENDENT PROJECTS

VS-3, Electronic Voting WINTER 2014-2015

Election Council, IIT Kanpur

[GitHub]

- Designed and created a new electronic voting system in consultation with the Students' Senate to facilitate smooth electonic voting in the campus.
- The voting system was subsequently used in Students' Gymkhana General Elections, Hall 8 HEC Elections, Hall 2 HEC Elections and Hall 4 HEC Elections.

#### VANI - Voicing Archiving and Networking Information

**SUMMER 2012-2013** 

2014 - 2015

Professor Manidra Agarwal, Professor T. V. Prabhakar

• Initiated the creation of VANI - an extensible community platform with applications for forums, wikis, search, lost and found and calendars.

#### **AWARDS AND ACHIEVEMENTS**

2011-2015	Students' <b>Gymkhana Leadership Award</b> , IIT Kanpur.	
JAN 2011	Kishore Vaigyanik Protsahan Yojana (KVPY) Fellowship	
DEC 2009	CSIR Programme on Youth for Leadership in Science held at Advanced Materials Research Institute, Bhopal	
2014-2015	Academic Excellence Award, IIT Kanpur.	
2014-2015	Academic Excellence Award, IIT Kanpur.	
2012-2013	Academic Excellence Award, IIT Kanpur.	
2011-2012	Academic Excellence Award, IIT Kanpur.	
EADERSHIP	Skills	
Chief Election	o Officer Flection Council IIT Kannur 2014	- 2015

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Volunteer Work	
Editor-in-chief, Vox Populi, the campus newsletter.	2013 - 2014
Head, Major Events and Competitions, Antaragni '14	2014 - 2015
Ciner Election Officer, Election Council, it Kanpur	2014 - 201)

Member, Institute Anti Ragging Committee

Tutor, English Proficiency Programme, Professor Bhaskar Das Gupta	2013 - 2014
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Academic Mentor, Fundamentals of Computing, Professor Sumit Ganguly 2012 - 2013