Vaibhav Sabnis

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LinkedIn | GitHub

SUMMARY

- Highly collaborative Senior Engineer with 18 years of hands-on software leadership experience driving, designing and building scalable, globally distributed applications & products for hedge funds and financial trading desks.
- Passionate for first-in-class engineering principles, clean extensible interfaces, code simplicity, system maintainability and testability. Drive for achieving metrics-focused business outcomes with an Agile mindset and a focus-to-finish attitude.
- Well-versed in building consensus, thinking big-picture and handling ambiguity. An intellectually curious, empathetic leader who believes in the immense potential of investing in people and teamwork.

COMPETENCIES

- Java, Spring, Hibernate, Webservices (REST/SOAP)
- Sybase, DB2, MSSQL Server, Oracle, H2, ELK stack
- Distributed System Design, APIs/Microservices
- Distributed Caching, Messaging/Events Driven Design, Test Driven Development
- Angular, C#.Net
- Python, NLP, Barcode readers, OCR, Tesseract, OpenCV, Chrome Extension APIs
- MS-Azure Cloud, Zookeeper, Treadmill, Tomcat, Jetty
- Agile, GIT, Jenkins, JIRA, Cucumber, Artifactory, Devops tooling

- Engineering team setup.
- Organization Line & Matrix Management, Staffing, Budgeting
- Lateral/Campus Recruitments
- Hedge Funds, Portfolio accounting and allocations, trade booking and cash management
- AML, Transaction monitoring, Risk calibration and PII/ MNPI data management.
- Client Onboarding and Business Workflow modelling
- Technology solution vendor interactions
- Large scale system design, maintenance and support

PROFESSIONAL EXPERIENCE

Goldman Sachs	New York	Nov 2020 - Present	New York

Vice President Nov 2020 - Present | New York

Role: Senior Engineering Manager, Core Platform Engineering – SecDB Architecture

Primary Tech: Slang, SecDB, C++, Java, BigQuery, IDE builds (Secview, VSCode extension, IntelliJ), Gitlab, CVS, Kanban

Projects & Engagements:

- **Oversee, Support and Manage Tech leads** driving initiatives for extending adoption of the Slang programming language and overall securities database ecosystem. Platform underpins the pricing, risk and analytics engines for financial instruments traded by Goldman Sachs. **Responsible** for technology guidance, career management, business stakeholder management, technology roadmaps. **Key goals** a) Foster collaborative and open SDLC b) Globally shared, consistent and extremely performant analytics c) Uplift programming language design and implementation to take advantage current technology trends (cloud native, observability).

Morgan Stanley Inc.	New York	Jan 2013 – Nov 2020	New York

Executive Director Dec 2016 - Nov 2020 | New York

Role: Global Chapter Lead for Client Data & Security squads – Fund Services

Primary Tech: Core Java, Spring boot, REST/SOAP Webservices/APIs, Hazelcast, Sybase, DB2, H2 in-memory db, Angular, Hibernate, Actimize APIs, JMS IBM-MQ, CPS (Content Pub-sub), Type-7/4 Load balancers, Adobe AEM/Acro forms APIs, open-NLP, OCR & 2D dynamic Barcode Imaging libraries (adobe, aspose, Tesseract, OpenCV, pdfbox), WebSockets, CPSjs,, Junit, Cucumber, BOX APIs, GIT, Jenkins, Agile-Scrumban. Zookeeper, Treadmill, Cucumber, Junit, GIT, Scrum/Kanban.

Projects & Engagements:

- **Form and oversee** 10-member engineering team that built and deployed **AML/KYC & Activity** monitoring system. **Responsible** for overall technical design, AML / Legal business stakeholders' interaction, and own technology roadmap. **Key goals** a) Scrutinize incoming investment and identity documents b) Real-time rule-based transaction screening and suspicious activity reporting c) Meet regulatory compliance and calibrate investment risk to the franchise based on a point system across ~800K controllers/owners and ~5K legal entities and millions of legal documents. AML platform contributed to 7% **increase in top-line revenue** of MSFS business unit.
- **Oversee** 5-member team focused on improving effectiveness, horizontally scale and maintain **Data Entitlements & Security** application using single responsibility pattern-based APIs, distributed compute/cache, and content validation. **Responsible** for technical architectural choices, design and code reviews. **Key goals** a) Guard client trade-secrets/PII/MNPI data, stop misdirected communication/data-leaks b) Centrally house and maintain ~3.5 billion entitlement units spanning 90+ dependent applications and serve 250,000 requests/day. **Improved API response time** to 200 msec/request (improvement of 400%)

- **Oversee** 15-member globally distributed team focused on Modularizing, Enhancing, and Scaling **FS-Investor Datawarehouse (FSID)** by using data de-duplication/centralizing techniques, enforcing standards & APIs. **Responsible** for technical design/code-reviews, coach team members, collaborate with product owners/external teams/business stakeholders and own technical roadmap for the warehouse. Improvements have helped **reduce business unit staffing** needs by 10% YoY (~120 FTE). **Key goals** a) Maintain the sanctity of the authoritative reference data and transfer agency system b) house ~250 million+ physical documents and 6000+ curated attributes spanning ~850K investor relationships and 5K legal entities/companies across the globe. b) Externalize data access using APIs c) Modularize application in order to make it extensible.
- **Lead and oversee** 13-member global team building a configurable business process modelling and advanced reporting framework to generate, orchestrate, assign inter-dependent business tasks across workflow processes. **Responsible** for overall technical design, establish sound engineering practices, conformance to industry standards, collaborate and extend the framework adoption to other departments within Morgan Stanley. **Played** an instrumental role in eliminating manual checklists plus regional hand-offs improving overall client delivery time by >40%. Scaled the application to handle ~4 million tasks/per month (with avg. execution time under 1 sec) using modern distributed computing solutions.
- Conceptualized, convinced senior business management, developed and delivered a fault-tolerant document data-scrapping engine as a part of **Automation Focus Squad**. Implementation tremendously boosted client confidence around data capture and improved information extraction time by 75%. Team size: 3
- Member of the NY campus recruitment and Technology Diversity committee which focuses on recruiting, growing, and mentoring diverse talent into the firm.

Vice President
Jan 2013- Dec 2016 | New York

Role: Tech Lead (MSFS – Tax Analysis and Partner Accounting/Allocations)

Primary Tech: Core Java (JDK-6), Sybase, MQ, CPS, Adobe Flex. SOAP Webservices/APIs, Perforce, Jira, Scrum/Kanban.

Projects & Engagements

- **Led** an 8-member global team that helped built the **Tax Portal** application. **Key goals** a) Meet US hedge fund tax regulations for identifying wash sales triggering transactions and report on Qualified Dividends b) Perform tax income allocations and generate/distribute K-1 engine for hedge fund investors. **Responsible** for designing and developing the tax allocation engine **Built** a market differentiating engine that analyzes millions of tax lots daily against existing client trading activity and alerts traders to make tax-efficient trading decision helping generate profits for clients. The tax portal helped MSFS **improve business topline** revenue by 10%
- **Led** a 6-member in-house technology build effort to replace vendor application for calculating month-end NAVs for hedge funds. Doing approximately 2 mil Account Allocations, fee and investment RoR calculations per-period, this system buildout **saved** multi-million $'s in yearly vendor license cost and **gained** competitive advantage for the business.

Morgan Stanley Advantage Services | Mumbai, New York
Jan 2006 - Jan 2013

Vice President
Jan 2011 - Jan 2013| Mumbai

Role: Tech Lead (Allocations & Statement Reporting)

Primary Tech: Core Java (JDK 6), Sybase, MQ, Adobe/Excel open source APIs

Projects & Engagements

- **Lead developer** on a 9-member team that help implement an Income/Expense allocation engine. **Helped** meet core accounting business obligations of generating and distributing statement of change reports for hedge fund clients. The system operated on ~100 million account allocations/per month across 600K Fund-Investors.

Senior Associate
Jan 2006 -Jan 2011| New York

Role: Software programmer

Primary Tech: Core Java (JDK 6), SOAP, MQ, Informatica ETL, Sybase, file reading libraries, C#, pdfbox/aspose, SWIFT messaging.

Projects & Engagements

- **Led** 6-member local development efforts to implement a configurable reconciliation system that performed position, transaction and cash-balance reconciliations for all Hedge Fund clients. **Developed** rule-based 'daily-breaks' auto-commenting module that **helped reduce** break resolution time by 90%.
- Implemented Income, revenue and cash management system. **Responsible** to build rate-slabs based billing engine to calculate client bills, generate billing reports and track revenue, helping the COO office to **eliminate** manual tracking and **improved** bill collection rates by 30%.

Mastek Ltd.	London - UK, Mumbai - India	**Jan 2003 - Jan 2006**

Senior Software Programmer
Feb 2005 - Jan2006 | London

Client – Healthcare Savings Association Inc.

♦ Developed modules to replace legacy IBM mainframe with distributed design / codebase in healthcare claims processing space.
  - ***Tech Stack:*** Core-java, EJBs, Multi-threading and Java-AWT, Oracle 9G, JSP, servlets, Struts.

Software Programmer
Jan 2003 - Dec 2004 | Mumbai

Java Technology Center of Excellence

♦ Got selected to the CoE based on performance amongst 140 new joined graduates.
♦ Collaborated, identified and implemented multiple reusable frameworks to help client RFPs and winning client for the firm.
♦ Contributed to apache commons open source ecosystem on-behalf of the company.
  - ***Tech Stack:*** Java based technologies, libraries and APIs, webload testing frameworks

EDUCATION/INTERNSHIP

Bachelors in Engineering | Electronics & Telecommunication   June 1998-June 2002

First Class with Distinction, Mumbai University, India

Internship @ IIT - Mumbai   June 2001-April 2002

Implemented SIP protocol handshake using VB.Net to make VoIP based phone calls.

INTERESTS:

Travelling, Photography, Capital Markets, Volunteering, Hindustani Music.