

# Vaibhav Sabnis

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[LinkedIn](#) | [GitHub](#)

## SUMMARY

- ◆ Highly collaborative and impact focused hands-on senior software professional having 2+ decades of software leadership experience - setting up new teams, driving, designing, and building highly scalable, globally distributed systems & products for finance and ads domains.
- ◆ Passionate for first-in-class engineering principles, clean extensible interfaces, code simplicity, system maintainability and testability. Impact driven individual backed by consistently achieving metrics-based business outcomes. Agile mindset and a focus-to-finish attitude.
- ◆ Well-versed in building consensus across clients and internal departments, thinking big-picture and handling ambiguity. An intellectually curious, empathetic leader who believes in the immense potential of investing in people and teamwork.

## COMPETENCIES

- ◆ Building highly scalable distributed systems and infrastructure for finance and Ads ML ecosystem
- ◆ Distributed System Design, APIs/Microservices
- ◆ Strong exposure to building and migrating scalable systems on internal and vendor cloud solutions (Azure, AWS)
- ◆ Distributed Caching, Messaging/Events Driven Design, Test Driven Development
- ◆ Build ML Validations & ML Observability tools (diagnosis, detection)
- ◆ Technologies used: Java, Sybase, Angular, Python, C++, Pytorch Agile, GIT, Jenkins, JIRA, Cucumber, Artifactory, Devops tooling
- ◆ Grow and setup new engineering teams and orgs (both 0→1 and 1→100+ setups).
- ◆ Organization strategy, Line & matrix management, engineering staffing (internal and vendor), Budgeting, Performance, and compensation management
- ◆ Machine Learning Product Infra for Model Evaluation and Interpretability in Ads Tech domain
- ◆ Hedge Fund Portfolio / Tax accounting and allocations, reconciliation, AML, Transaction monitoring, Risk calibration and PII/ MNPI data management, Client Onboarding and Business Workflow modelling

## PROFESSIONAL EXPERIENCE

**Meta (f.k.a. Facebook) | New York**

**June 2021 - Present | New York**

**Title: Engineering Manager**

June 2021 | New York

Role: Senior Engineering Manager, Global Head of Ads Model Evaluation, and Interpretability Infrast

Org Size: 35+ across multiple locations in North America (including managers)

Primary Tech: C++, Python, Scribe, Pytorch, Presto, Hive, My-SQL

### Projects & Engagements:

- ◆ Setup new engineering org focused on building large scale infrastructure and product tooling for Machine Learning based Ads Ranking models.
  - Setup and grew org consisting of 3 pods from 0 → 30+ including managers and senior individual contributors (senior staff+ levels).
  - Responsible for all aspects of org and team level vision, strategy, roadmap, culture, topline metrics and production rollout.
  - Responsible for org and individual engineer performance evaluations, management, compensation, and growth conversations.
- ◆ Setup and scaled group that built products focused on ML Validation for Ads Ranking Models serving live production traffic (>2.5bn users globally) across Meta's family of Apps (Facebook, Instagram, Messenger, WhatsApp et.al). These models are large scale and highly sophisticated probabilistic models (>millions of parameters, recurring/daily trained on petabytes of data) and are primary sources of revenue generation for Meta.
  - The model validation tools were built with high constraints on **latency, reliability, performance, and scale**.
  - Tool and safeguards established helped saved Meta USD **1.4 Billion per year** in revenue losses.
- ◆ Setup and scaled infra team that built industry leading tooling focused on ML observability (diagnostic and detection). Tooling focused on topline metrics to reduce time-to-detect and time-to-mitigate issues occurring in the highly complex Meta's Ads Production Stack.

**Goldman Sachs | New York**

**Nov 2020 - Present | New York**

**Title: Executive Director**

Nov 2020 – June 2021 | New York

Role: Senior Engineering Manager, Head of Core Platform Engineering – SecDB Runtime Architecture

Org Size: >30+ east coast US (including manager of managers)



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

## Projects & Engagements:

- ◆ **Oversee, Support and Manage Tech leads and managers** 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 of current technology trends (cloud native, observability).

**Morgan Stanley Inc. | New York**

**Jan 2006 – Nov 2020**

**Title: Executive Director**

Dec 2015 - Nov 2020 | New York

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

Org Size: 100+ across multiple global locations (manager of managers, and software professionals)

Primary Tech: Core Java, Spring boot, REST/SOAP Webservices/APIs, SQL / No-SQL databases, Angular, C#, Websockets, Messaging Queues, Type-7/4 Load balancers, Adobe AEM/Acro forms APIs, open-NLP, OCR & 2D dynamic Barcode Imaging libraries, Junit, Cucumber, BOX APIs, GIT, Jenkins, Agile-Scrumban. Zookeeper, Treadmill, Cucumber, Junit, GIT, Scrum/Kanban.

## Projects & Engagements:

- ◆ **Setup and lead** 15+ 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.
- ◆ **Lead** 10+ 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%)
- ◆ **Lead** 25+ 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 to make it extensible.
- ◆ **Lead** 15+ 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 and external clients, developed, and delivered a fault-tolerant document data-scraping engine as a part of **Automation Focus Squad**. Implementation tremendously boosted client confidence around data capture and improved information extraction time by 75%.
- ◆ Member of the Company level - NY campus recruitment and Technology Diversity committee focused on recruiting, growing, and mentoring diverse talent into the firm.

**Vice President**

Jan 2013- Dec 2015 | 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.



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Org Size: >20+ across multiple global locations (including manager)

## 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.

## **Vice President**

Jan 2011 - Jan 2013 | New York

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 | Mumbai

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

- Developed modules to replace legacy IBM mainframe with distributed design / codebase in healthcare claims processing space for a client Healthcare Savings Association Inc. UK

## **Software Programmer**

Jan 2003 - Dec 2004 | Mumbai

- ◆ Selected to the prestigious Java center of Excellence based on performance amongst 140 new joined graduates within company.
- ◆ Collaborated, identified, and implemented multiple reusable frameworks to help client proposals and winning clients for the firm.
- ◆ Contributed to Apache commons open-source ecosystem on-behalf of the company.

## **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.

