JASON P. RATHGEBER

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Summary: • Financial Analytics and Data Specialist with complete background in programming, databases, GUIs and enterprise application management.

TECHNICAL SKILLS

Data:

Qlik	• Qlikview Guru, Qlik Sense basics
Tableau	• Tableau Server, Rest API Dev
R	• R Studio, Shiny
Python	• Simple Scripting
Databases:	• PostgreSQL, Sybase, Oracle, Snowflake

Programming:

Java:	• 10+ Years Pro Enterprise Java, jhipster full stack, Groovy
Other:	• C# .Net, JavaScript

Web:

Cloud	• Amazon, IBM Blue-Mix, GoDaddy
Web Design	• Squarespace, WordPress, Bootstrap

AlgoTrading

Fixed Income:	• Proprietary broker dealer data analytics
Repo:	• ION e-Trading expert in all facets
Equities:	• Right Edge break-out algos for Micro Cap US and Canadian stocks
FX	* Run trend following and mean reversion algorithms via 'Zorro'

Machine leaning

TBD

PROFESSIONAL EXPERIENCE

Director - Amherst Pierpont Securities

New York (December 2012 – Present)

- Front office technology for a boutique fixed income broker dealer
- Business Intelligence: Implemented the Qlikview BI platform firm wide. Led selection process involving vendors such as Cognos/Tableau. Developed flagship mark-to-market dashboard to manage firms counterparty risk exposures. Trained power users and expanded team. Implemented Tableau.
- ION Trading: Linked model trading framework to direct CME execution via ION platform. MMI Market Plugin development for custom spread aggregator
- Java Development: Work on various in house Java technologies to support FO tools such as Spring, Vaadin web toolkit, and general database connectivity

- Algorithmic Trading : back test strategies and present results to trading heads
- Java Full Stack : Experimenting wth 'javahipster' stack on IBM cloud platform
- Non-Agency MBS big data trouble shooting
- Tableau implementation
- R-Shinny set up and machine learning experimentation

Consultant, RBS, Global Markets and Banking

Stamford (April – November 2012) Developer in Short Term Markets and Financing

- Position was trading floor based with extensive interaction with STMF front office staff. The product was repo funding with emphasis on Tri-party and MBS
- Worked on a real time balance sheet system based on Oracle Coherence distributed map technology and interfaces to a Data-Synapse Grid
- Used Java tech such as Maven and Eclipse
- Maintained Perl and Groovy/Grails reporting tools
- Introduced Qlikview to teams tool kit

Director, UBS Investment Bank Limited, FICC Collateral Front Office IT

Zurich -London – Stamford CT (1997 – Feb, 2012)

Pioneer of Global Repo E-Trading and STP

- Developed a successful Repo trading system with Java services, a TCL front end, a Sybase database and based on the ION trading platform
- Built up a global Repo ECN infrastructure from scratch to an environment comprising 5 ECN's servicing 20 Repo Traders, making 500 transactions per day
- Hands on testing of all Exchange connectivity
- Managed full SDLC of the platform

Team Lead for Real Time Repo Price Matrix System

- System priced no-arbitrage global collateral curves
- Utilized spreads to OIS and other internal non-secured funding curves
- Computed spreads to market repo rates, calculated price variances and highlighted optimization opportunities
- Composed of a Java service on UNIX, ION Data Bus, and C# .Net Gui

Analyst for US Rates ION e-Trading Implementation

- Configured Bloomberg, MarketAxess, and Tradeweb market gateways
- Configured Auto negotiation rules & pricing to match legacy specs

Business Intelligence Go-to guy

- Developer of Balance Sheet, Liquidity and Funding Reporting Suite
- Worked with senior executives in Treasury and Funding on requirements for Repo and Fixed Income Liquidity reporting solutions
- Assisted traders and business management with book optimization activities

EDUCATION

Financial Mathematics, University of Chicago, 2009-2011
Bachelor of Commerce (Honours), Finance, University of Manitoba, 1995