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

Programming:

Java	• 10+ Years Pro Enterprise Java, full stack web, 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	• Write break-out algos for Micro Cap US and Canadian stocks
FX	• Run trend following and mean reversion algorithms via Zorro and MT4

Machine learning:

Packages	• Rattle

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 the firm's counterparty risk exposures. Trained power users and expanded team. Implemented Tableau Server.
- 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: Experimented with 'javahipster' on IBM cloud platform.
- Tableau server implementation.
- R-Shinny set up and machine-learning experimentation.
- Non-Agency eMBS big data warehousing with Snowflake AWS database.

Consultant, RBS, Global Markets and Banking

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

- Front office trading floor development with extensive interaction with STMF traders. The product was repo funding with an emphasis on Tri-party and MBS.
- Worked on a real-time balance sheet system based on Oracle Coherence distributed map technology and interfaces with a Data-Synapse Grid.
- Used Java technology such as Maven and Eclipse.
- Maintained Perl and Groovy/Grails reporting tools.
- Introduced Qlikview to the team's toolkit.

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

Zurich -London – Stamford CT (1997 – February 2012)

Pioneer of Global Repo E-Trading and STP

- Developed a multi-product Repo trading system with Java services, a TCL front end, and a Sybase database based on the ION trading platform.
- Built 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 and 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 & Reporting

- 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.

EDUCATION

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