

JASON P. RATHGEBER

Darien, CT, USA

jrathgeber@yahoo.com

www.jasonrathgeber.com

+1 203 979 8759

Summary: • Fixed Income and Repo Funding Front Office developer with complete background in programming, databases, market connectivity, analytics, GUIs and enterprise application management.

TECHNICAL SKILLS

Data:

Qlik • Qlikview Business Intel Expert
Tableau • Tableau Server Admin, Rest API Dev
R • R Studio and Shiny familiarity
Python • Scripting & Scraping Basics
Databases • PostgreSQL, Sybase, Oracle, and Snowflake warehouse

Programming:

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

Web:

Cloud • Amazon, Azure
Web Design • Squarespace, WordPress, Bootstrap

AlgoTrading:

Repo • ION e-Trading expert in all facets
Fixed Income • Spread aggregation and CME bond future crossover trading
Equities • Write break-out algos for Micro Cap US and Canadian stocks
FX • Run trend following and mean reversion algorithms via MT4

PROFESSIONAL EXPERIENCE

Director - Amherst Pierpont Securities

New York (December 2012 – Present)

- Front office technology for a boutique fixed-income broker-dealer
- Implemented the QlikView & Tableau BI platform firm-wide. Developed flagship counterparty exposure dashboard to manage the firm's counterparty risk exposures. Trained power users. Admin all servers and design database feeds.
- Linked model trading framework to direct CME execution via ION platform. MMI Market Plugin development for custom spread aggregator in C#.
- Develop in various Java technologies to support trading tools such as Springboot, Vaadin, Rest Api's, Groovy Scripting, and general database connectivity.
- Back test algorithmic trading strategies and present results to trading heads.
- Experiment with node and various Java full-stack technologies. Using Vaadin full-stack starter for counterparty party credit application.

- Implemented Tableau server for MBS quant team. Automated batch processing with the TabCmd and REST Api's via Java. Re-pointed existing Tableau dashboards to Snowflake for huge performance gains.

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.
- Developed and 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 server side processes, 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