

JASON P. RATHGEBER

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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, Snowflake and Marklogic

Programming:

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

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

Vice President, Credit Suisse Asset Management

New York (January 2020 –Present)

Product Owner Data Science and Analytics IT

- Manage US Analytics platform consisting of QlikSense, React JS and Python.
- Lead team of 10 developers and data scientists in disperse global locations.
- Lead global strategy creation forum including Swiss team and global heads.
- Sell the vision of Analytics to senior CSAM Management.

- Manager of all QlikSense development in Americas for CSAM
- Hands on development of data ingestion framework via Java- Spring Batch
- Manager of python analytics stream. Plan uses cases. Data science selection.
- Planning CSAMs cloud migration which will be based on Azure, Snowflake and the various ML and Analytics compoents which Azure offers.

Director - Amherst Pierpont Securities

New York (December 2012 – December 2019)

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.
- Developed in various Java technologies to support trading tools such as Spring-boot, Vaadin, Rest Api's, Groovy Scripting, and general database connectivity.
- Backtested algorithmic trading strategies and present results to trading heads.
- Implemented Snowflake AWS database for Non-Agency MBS big-data warehousing. Automated multiple billion row table synchronization jobs from remote legacy SQL server to Aws S3 and then into Snowflake.
- 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

- 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 in Java.
- Introduced Qlikview & BI 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-market Repo trading system with Java server side processes, a C# front end, and a Sybase database based on the ION trading platform.
- Built up the global Repo ECN infrastructure from scratch to an environment comprising 10 ECN's servicing 30 Repo Traders, making 500 transactions daily.
- Responsible for full SDLC of the platform.

Team Lead for Real-Time Repo Price Matrix System

- System-priced no-arbitrage global collateral curves based on OIS.
- 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.

EDUCATION

Machine Learning, Stanford/Coursera, April 2019

Financial Mathematics, University of Chicago, 2009-2011

Bachelor of Commerce (Honours), Finance, University of Manitoba, 1995