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Objective:

Leverage technical skills and financial knowledge while performing quantitative portfolio management and construction. Maintain and enhance existing strategies as well as prototype and develop new ones.

Skills:

- **Datasets**: Vendor data, Security master & market data, optimziation, trading, performance reporting
- **Finance Tools**: Chares River OMS, Blomberg Terminal, DAP / SAPI, TR QAI
- **Databases / Data Stores**: Microsoft SQL Server, Snowflake, MySQL, REdis, MongoDB
- **Programming**: Pyton (pandas, numpy, matplotlib), C#, T-SQL, Tableau, JavaScript, CSS, HTML5, D3.js
- **Frameworks**: Django, Tornado, Angular

Experience:

- **2017 - Present**: Acadian Asset Management - Model Integration (Embedded within the Equity Alternatives team)
  - ›› VP, Lead Analyst, Integration (2020 - Present)
  - ›› VP, Senior Analyst, Integration (2019 - 2020)
  - ›› AVP, Senior Analyst, Integration (2017 - 2019)

I built and currently maintain a large data cache that is used as the foundation for portfolio reporting, analytics and research by the Equity Alternatives team. This data is part of a larger framework that provides methods for data access, protoflio monitoring and reporting as well as research tools. I've built numerous reports leveraging this technology covering - factor returns, opimization & turnover, trading, positioning, custom attrbution, cost control and market impact. Auomated reports are used daily to monitor espooures and esnure the systematic process is operating erro free. Research has been performed on account universe definition, risk trades, alpha and risk decomposition as well as alternate data sources. Currently, I've been direclty involved in the details of implementing two new stratgies, whhich has involved 3rd party bendor data analysis, procurment, mapping and implimention of investment ideas via code. I've been building a platform to streamline the process of idea generation to paper portoflio to live trading. This piopeline includes portfolio optimzation leveraging cvxpy, trade automation via CRD, position tracing via Bloomberg PORT and SAPI. Finally, utilizing the existing Equity Alternatives analytics and reporting infrastructure to measure and monitor the portoflios.

- **2012 - 2017**: Acadian Asset Management - Information Technology
  - ›› AVP, Manager, Software Engineering (2014 - 2017)
  - ›› Senior Sofware Engineer (2021 - 2014)

In this role my experience at Acadian included running a software enginerring team consisting of 7 developers, interfacing directly with business customers and delivering on large transformational projects such as a CRIMS implementation for trading. I was intimately involved with the details of Acadian's trading life cycle and delivered both workflow and technilogical enhancements. I've completed numerous projects including Bloomberg intrday data, TR Global Filings (ingestion, indexing and mapping(, borrow cost reporting, etc. In the past I have performed data sourcing, supporting and validating new and existing data into the core Operational Data Store, Data Mart staring & associated Data Marts. Additionally, I supported the client reporting and analytic groups with change requests,

enhancements and provided optimized datasets for visualization via Datawatch interactive dashboards. I also spent time performing performance tuning on complex SQL statements and SSIS packages. I have designed, built and implemented a cross-subject Data Mart spanning holdings, returns, valuation and risk metrics at a collated issue level in a shared dimension start shcmea model. This mart is the data source for a set of dynamic web visualizations utilizing D3.js and supporting custom drill to detail functionality. I have developed mutliple reusable C# class libraries for aprallel bulk loading of partitioned tables, free-form text matching and automated unit testing. I have built custom C# applications to perform bulk SSIS package changes, Perforce automation, visual lineage tracking and more.