

MARK TENPAS

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ACADEMICS

PRINCETON UNIVERSITY, BENDHEIM CENTER FOR FINANCE

Master in Finance – 2012-2014
GRE: 800Q/730V

THE UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

Bachelor of Science in Engineering
Major in Computer Science with a concentration in Finance
Chancellor's Scholar (125 Students out of 8000)
Overall GPA: 3.51/4.00
SAT: 1600

PROFESSIONAL EXPERIENCE

BARCLAYS CAPITAL/LEHMAN BROTHERS

Associate, Desk Developer/ Desk Analyst

April 2010-July 2012

Equity Flow Volatility Sales and Trading

Developed trading analytics for fifty traders and salespeople. (Sole desk developer in NYC for 12 months)

Developed main pricing logic for VXX, VQT, XXV, and other Barclays VIX ETNs.

Discovered new analytic for historical options prices; adopted by desk. (historical skew)

Spotted arbitrage opportunities; helped coordinate two trading groups to share information and trade opportunities.

Analyst, Quantitative Developer

August 2007-April 2010

Fixed Income Research Analytics (Lehman)/ Fixed Income Technology (Barclays)

Worked on pricing and risk logic for corporate bonds and credit default swaps.

Developed scenario analytics on credit default swaps and indices for POINT, Lehman's award-winning portfolio analytics tool.

Was in the building and helped deliver CDS analytics the night of September 15th, 2008.

THE UNIVERSITY OF ILLINOIS

Course Staff

September 2005-December 2006

CS 473 Algorithms and Theory (Graduate Section)

Developed and graded homework for PhD CS Theory Course. Coursework involved network solving, memo tables, and NP-completeness.

CURRENT RESEARCH

HISTORICAL PORTFOLIO RISK AND RETURN

Redesigning the middle-class retirement portfolio to increase returns by 1-2%/year over a traditional portfolio while also mitigating risk during financial downturns.

SKILLS

Product Knowledge: CDS products, Corporate Bonds, Stock Options, VIX products

Technical: Enterprise Java, Perl, SQL

General Expertise: Portfolio Backtesting, Scenario Analysis.

CERTIFICATIONS AND OTHER

Series 7 & Series 63, FINRA, 2007

Passed Level 1 CFA Exam

Eagle Scout, Bronze Palm

USHPA Certified Hang Glider Pilot

PADI Certified Rescue Diver