

## CORY L. STEWART

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<https://github.com/corylstewart>

<http://corydemopage.appspot.com>

### PROFESSIONAL SUMMARY

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Motivated self-starting financial professional with 13 years' experience. Seeking an entry-level position in software engineering that capitalizes on my engineering and finance background to strengthen my software engineering skills. Former portfolio manager on a team-oriented trading desk, where I used quantitative and statistical tools to trade and manage a large equity option portfolio. Excellent communication skills, strong work ethic, capable of seeing beyond the obvious solution to seek a deeper understanding of the task at hand.

### TECHNICAL EXPERIENCE

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Proficient with Python, R, GQL, SQL, MongoDB, Jinja2

Working knowledge of C++, e (verification), Google App Engine

Dabbler in JavaScript, Ruby, HTML

### CURRENT PROJECTS

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#### Equity Option Position Model

- Integrated an existing python module for option pricing into an option position calculator. Used GQL to store option positions and pre-calculated option greeks for quicker pricing and position calculations.

#### Sudoku

- Created a python based Sudoku solver using various layers of Sudoku techniques to both solve and access the difficulty of a puzzle. Built a database of difficulty sorted puzzles by using the solver to create and rate new puzzles.

#### Art Collection Manager

- Created a web app that lets users upload photos of their art collection. Built a database that can store photos and descriptions of the art. Created a gallery view for easy viewing and editing the collection.

### EDUCATION

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Bachelor of Science in Mechanical Engineering, May 1999, Washington University, St. Louis, Missouri

#### *Independent Coursework:*

*11/2012-present*

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|--|--|
| • Udacity AI for Robotics                  | • Udacity Algorithms                   |
| • Udacity Applied Cryptography             | • Udacity Design of Computer Programs  |
| • Udacity Functional Hardware Verification | • Udacity Software Debugging / Testing |
| • Udacity Intro to Theoretical CS          | • Udacity Web Development              |

#### *Classroom Coursework (College of Lake County, Illinois):*

*1/2013-6/2013*

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|------------------------------------|--------------------------------|
| • Comprehensive Database (CIT 112) | • Programming in C++ (CIT 141) |
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### PROFESSIONAL EXPERIENCE

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**BBR Trading/G-Bar Limited Partners**, Chicago, IL

*2002-2012*

*Partner/Senior Trader/Executive VP of Strategy Development / Head of Broker Relations*

Managed all components of multi-dimensional risk, including directional, volatility and second-order (curvature) risk. Executed trades using volatility arbitrage strategies including dispersion trading, realized volatility forecasting, sector based relative value trading and dividend/special situation plays. Managed external relationships with brokers at large banks and interdealer brokers. Negotiated rates and improved quality of order flow and executions.

- Volatility arbitrage specialist for a \$300 MM (notional) equity options portfolio, typically trading in multiple positions across hundreds of names

- Led efforts to identify and implement new trading strategies, including volatility arbitrage, sector-based relative value trading, special market situations, dispersion trading
- Created software tools to both find and execute trading opportunities
- Collaborated with quantitative analysis team to develop and implement pricing models, volatility forecasting models, and relative valuation models
- Worked with development team to create software that quickly adapts to new trading environments and trading strategies
- Did quality assurance testing and submitted detailed bugs reports for new versions of software
- Participated in the design of new features, worked with developers to prioritize new work based on business needs

**G-Bar Limited Partners, Chicago, IL**

*1999-2002*

*CBOE Floor Market Maker / ISE Electronic Market Maker*

Made both open outcry and electronic markets in numerous listed equity options, and managed risk effectively to keep market neutral positions. Helped to develop and implement the in-house Trader-Training program. Recruited, trained and mentored trader trainees in the firm's option education program.