CORY L. STEWART

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PROFESSIONAL SUMMARY

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

Proficient with Python, R, GQL, SQL, MongoDB, Jinja2
Working knowledge of C++, e (verification), Google App Engine
Dabbler in JavaScript, Ruby, HTML

CURRENT PROJECTS

http://coryoptionpage.appspot.com
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.

EDUCATION

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

Independent Coursework: *11/2012-present*

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

Classroom Coursework (College of Lake County, Illinois): *1/2013-6/2013*

- Comprehensive Database (CIT 112)
- Programming in C++ (CIT 141)

PROFESSIONAL EXPERIENCE

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.