

Résumé

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WORK EXPERIENCE:

BlueMountain Capital Management, LLC, New York, NY USA

November 2013 – September 2017

Diversified Alternative Asset Manager, \$22 billion AUM

Treasury Group, Portfolio Finance, Analyst

- Analyzed the determining factors of funding, collateral and financing costs for our fifteen funds
- Wrote data management tools for the Treasury Group; ETL written in C# and Python, analysis and reporting in SQL/R
- Executed the deployment of the firm's proprietary data management system to the Treasury Department
- Modelled the estimated revenue generated by each dealer in our funds, with results used in pricing negotiations
- Built tools for monitoring our exposures to all Prime Brokers by criteria such as strategy, asset class and country of risk
- Built tools for monitoring and validating our debit, short-borrow and foreign currency balances
- Investigated the use of Neural Nets for allocating capital amongst Prime Brokers, using Python and TensorFlow

Deutsche Bank Securities, Inc., New York, NY USA

June 2009 – November 2013

Interest Rate Derivatives, Global Business Services, Associate

- Analysis and reporting of profit & loss, positions, risk, attribution, cash flows, market data and pricing
- Partnered with accounting for monthly, quarterly and yearly finalization of profit & loss reporting
- Served as the Global Business Services liaison to the Federal Reserve regulatory projects team
- Designed and built databases to replace the team's obsolete data management platforms

Credit Suisse (USA) Inc., New York, NY USA

January 2006 – June 2009

Derivatives Support and Control, Equity Derivative Documentation, Senior Analyst

- Led the Equity Derivative Documentation team, covering Corporate Financing, Monetization and Private Clients
- Represented the Equity Derivatives Documentation group in all project discussions with Legal Counsel and IT
- Wrote and coded the full library of Documentation drafting and reporting tools for the Americas
- Designed and built the firm's only prime-number based document generation system

Mercer Human Resource Consulting, Denver, CO USA

June 2005 – August 2005

Health Benefits, Intern

- Analysis of proposals for Health and Benefits plans for corporate Clients
- Coordinated insurer proposals and analyzed competing bids for Client excess-loss insurance
- Maintained employee health benefit records for Clients

EDUCATION:

University of Colorado, Boulder, CO USA

2004

B.A. Mathematics

- Coursework includes Numerical Analysis, Probability, Combinatorics, Differential Equations, Object Oriented Programming & Data Structures, Set Theory, Assembly programming, Coding and Cryptography
- Extracurricular online collaboration with researchers, including; H5N1 interactive mapping project (Andrew Hill, University of Colorado, USA); lectures on Positional Astronomy (Fiona Vincent, University of St. Andrews, Scotland)

TECHNICAL EXPERIENCE AND ABILITIES:

C++, C#, Python, R, SQL, VBA, Open Bloomberg API, Carto, DBAnalytics, et al

ACTIVITIES, INTERESTS & SELECTED BACKGROUND INFORMATION:

- Experimentation with Neural Networks and TensorFlow
- Fluency in English, strong command of Spanish and Japanese
- Pilot since age 17. Flights throughout the US, Canada and Argentina