

# 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
- Designed the data access methods of the Treasury Group by writing extraction, transformation and loading processes in C# and Python, the subsequent queries in SQL and the reporting in R
- Executed the deployment of the firm's proprietary data management system to the Treasury and Operations Departments, which included redesigning all of our data schema
- Built models for estimating revenue generated by each dealer from each of our funds, which were used by management in pricing negotiations with dealers
- Built tools for monitoring and validating our debit and various currency balances, serving us in optimizing our asset allocations to minimize financing charges
- Built automated monitoring and reporting tools for our exposures to all Prime Brokers by criteria such as strategy, asset class and country of risk
- Initiated an investigation into 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 and market data to management and regulators
- Partnered with accounting for month-end and year-end finalization of profit & loss attribution for reporting to management
- Designed and built the department's first tool for querying risk and profit & loss attribution
- Served as the Global Business Services liaison to the Federal Reserve regulatory projects team

#### **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 Client businesses
- Represented the Equity Derivatives Documentation group in discussions with Legal Counsel and IT for all projects
- 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, then analyzed competing bids for client excess-loss insurance needs
- Maintained electronic client records using BenefitPoint

### EDUCATION:

#### **University of Colorado, Boulder, CO USA**

**2004**

B.A. Mathematics

- Coursework includes Numerical Analysis, Set Theory, Probability, Combinatorics, Differential Equations, Object Oriented Programming & Data Structures, Assembly programming, Coding and Cryptography
- Extracurricular online collaboration with researchers, including H5NI interactive mapping project (Andrew Hill, University of Colorado, U.S.A.) and lectures on Positional Astronomy (Fiona Vincent, University of St. Andrews, Scotland)

### TECHNICAL EXPERIENCE AND ABILITIES:

C++, C#, Python, R, SQL, VBA, Open Bloomberg API, 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