LEANDRO (LEO) CAPALLEJA

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SKILLS

- Python (pandas, NumPy, PyQt, SciPy, Keras, matplotlib), R, MATLAB, MySQL, JavaScript

EXPERIENCE

Convex Asset Management / Tanius Technology — Alamo, CA
Head of Quantitative Research / Trading Software Engineer — Apr 2019 – Present

- Manage a semi-automated options portfolio using a proprietary ML-based (gradient boosted regressors) model for underlier volatility.
- Responsible for all intelligence tools used to conduct analysis and make trading decisions.
- Responsible for all vendor data integration, reporting and back-office automation.
- Creator of investor communication materials and manager of the fund's website.

SpiderRock Platform (subsidiary of SpiderRock Holdings) — Chicago, IL
Quantitative Developer II — Jul 2018 – Mar 2019

- Created an application that streamlines the trading of complex strategies for 500+ client accounts.

CenterStar Asset Management (subsidiary of SpiderRock Holdings) — Chicago, IL
Quantitative Analyst, Developer and Options Trader — Nov 2016 – Jun 2018

- Helped manage two ML-based options strategies (long-short volatility and dispersion).
- Responsible for entire strategy process flow including vendor data validation, trading algorithm execution, parameter calibration, risk monitoring and performance reporting.
- Created a multi-user desktop application in Python that enables quick deployment of widgets.
- Built a modeling framework with interchangeable modules (e.g., time series filters, regressors, etc.) for rapid development, evaluation, and deployment of new models and/or datasets.
- Expanded existing data archiving by standardizing processes and implementing a multi-threaded architecture. This provided insights into performance and risk at a resolution previously not possible.

Tenzan Capital — Chicago, IL
Eurodollar Options and Futures Quantitative Analyst/Developer — Sep 2014 – Nov 2016

- Built a desktop/tablet application in Python that enables traders to set pricing models and view risk/performance. This reduced daily parameter calibration time from 3 hours to 20 minutes.
- Implemented option pricing models for interest rate futures and term-structure of volatility/skew.
- Built a proprietary backtesting library in R to evaluate new option and future trading strategies.
- Automated data archiving, previously manual back office tasks, and report generation/delivery.

Manhattan Associates — Atlanta, GA
Software Implementation Consultant — Jul 2010 – Jun 2012

- Led software implementations from intro and design to customer support hand-off.
- Redesigned outdated solutions, and deployed software and process upgrades for 20+ clients.

Realization Technologies — San Jose, CA
Critical Chain Project Management Implementer — Jan 2010 – Jul 2010

Jacobs Sverdrup: NASA Johnson Space Center Contract — Houston, TX
Co-op for the Crew Health Care Systems' Supply and Logistics Team — Aug 2006 – Dec 2006

EDUCATION

Illinois Institute of Technology, Stuart School of Business — Chicago, IL
M.S. Finance — GPA: 3.72/4.0 — May 2015
Relevant Coursework

- **Models for Derivatives:** Pricing using lattices, Monte-Carlo simulation, and finite difference methods. Computational models explored and written in MATLAB.
- **OOP and Algorithmic Trading:** Design techniques for real-time financial applications, project management techniques, and computational algorithms for automated trading.
- **Quantitative Investment Strategies**: Survey of classification, regression, ANNs, clustering, etc.

Georgia Institute of Technology — Atlanta, GA
B.S. Industrial and Systems Engineering — Dec 2009

OTHER

- Test Scores: GRE Quant: 169/170, GRE Verb: 167/170, GMAT: 740/800
- Interests: Alpine skiing, XC skiing, road cycling, mountain biking, cryptocurrencies, NFTs
- Language: Native English and Spanish