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Education

- **DePaul University, School of Computing and Digital Media** Chicago, IL
Master of Science in Computer Science June 2014
– Concentration in Artificial Intelligence
- **University of Pennsylvania, Wharton School** Philadelphia, PA
Bachelor of Science in Economics December 2000
– Concentration in finance

Work Experience

- **Conversant** Chicago, IL
Software Engineer - Ad Server September 2014 - Present
– Design and implement new features and enhancements on a distributed ad server delivering real-time digital advertisements.
– Work with other Engineers and Product Managers to establish and refine clear requirements which align with business goals.
– Write robust, high-performance Java code for a high throughput, low latency system.
– Write unit tests, test code in production environment, work with QA to create new tests and ensure coverage for all existing and new features in QA environment.
– Work with Product Managers to verify releases of new features and troubleshoot any production issues.
– Conduct performance testing and monitoring of production systems.
- **M&N Trading** Chicago, IL
Quantitative Trader and Software Developer February 2013 - September 2013
– Traded U.S. fixed income cash and futures markets using an automated statistical arbitrage trading strategy.
– Developed trading algorithms in C# using CQG Trading API.
– Used R to perform data analysis, build experimental trading models, and extract data from Microsoft Access database.
– Created XML files and wrote code to serialize and transfer data between various applications.
- **Hard Eight Futures, LLC** Chicago, IL
Quantitative Trader and Software Developer April 2012 - January 2013
– Researched, developed, and traded automated applications in the U.S. fixed income cash and futures markets and U.S. equity futures markets using a statistical arbitrage trading strategy.
– Development done in C# with Trading Technologies, TT API.
– Applied various financial data analysis and modeling techniques to price futures markets with a term-structure, reducing dimensionality and facilitating computation.
– Implemented and maintained a Microsoft Access database to warehouse extensive amounts of financial data.
- **Gelber Group, LLC** Chicago, IL
Quantitative Trader and Software Developer March 2008 - August 2009
– Researched, developed, and traded automated mid-frequency trading applications for FX cash and futures markets, crude oil, natural gas, corn, soybean, and wheat futures markets.
– Utilized GVelocity a proprietary trading API written in C# to develop applications.
– Performed various financial data analysis using Excel with a Bloomberg add-in to extract historical price data and other related financial data.
- **Gelber Group, LLC** Chicago, IL
Proprietary Trader June 2002 - December 2008
– Managed a trading account specializing in U.S. and European fixed income, equity, commodity derivatives (futures and options), and their underlying cash instruments.
– Employed methods of relative value, statistical arbitrage, and market making to take advantage of short-term price discrepancies.
– Utilized mean reversion and pairs trading for multi-day strategies.

- Performed daily statistics to monitor profitability and risk.

- **Group One Trading LP**

Chicago, IL

Trader Trainee, Chicago Board Options Exchange

January 2001 - January 2002

- Assisted traders with risk management activities updating delta, gamma, theta, and vega parameters and applying appropriate underlying hedge for multiple equity options.
- Updated traders positions to reflect current market volatility estimates.

Technical Skills

Languages: Java, C#, Python, SQL, R, Bourne Again Shell, Sed, Awk, Grep, HTML, XML, JSON, EXCEL

Technologies: Kafka, Simple Binary Encoding(sbe), flatbuffers, Protocol Buffers, JAXB, JAX-RS, JAX-WS, Jetty, Netty, JMH, Trove, Docker, OpenRTB

Operating Systems: Linux, Windows

IDE: IntelliJ, Eclipse, Vi, Visual Studio

Project Management: Git, Jira, Bamboo, Confluence, Kanban, Scrum, Agile Development

Miscellaneous: Excellent troubleshooting and debugging skills