Matthew S. Bane

1750 N. Cleveland Ave. Unit B Chicago, IL 60614 • 312-420-6473 • matthewsbane@gmail.com

EDUCATION

Master of Science in Computer Science, Concentration in Artificial Intelligence, Expected June 2014
DePaul University, School of Computing and Digital Media, Chicago, IL
GPA: 3.86/4.00

Bachelor of Science in Economics, Concentration in Finance, 2000
University of Pennsylvania, Wharton School, Philadelphia, PA

TECHNICAL SKILLS

- Java, C#, some Scala
- SQL, PL/SQL, MS Access, Oracle
- R, Excel, some MATLAB
- XML
- Visual Studio, Eclipse
- HTML

EMPLOYMENT

M&N Trading, Chicago, IL Feb. 2013-Sept. 2013
Quantitative Trader and Developer
- Traded U.S. fixed income cash and futures markets using an automated statistical arbitrage trading strategy
- Developed trading algorithm 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 documents to transfer data between various applications.

Hard 8 Futures LLC, Chicago, IL April 2012-Jan. 2013
Quantitative Trader and Developer
- 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 a database using Microsoft Access to warehouse extensive amounts of financial data.

Gelber Group LLC, Chicago, IL Jan. 2009-Jan. 2012
Quantitative Trader and Developer
- Researched, developed, and traded automated mid-frequency trading applications for FX cash and futures markets, crude oil, natural gas, corn, soy bean, and wheat futures markets.
- Utilized GVelocity a proprietary trading API written in C# to develop applications.
- Performed various financial data analysis using Bloomberg excel add-in.

Gelber Group LLC, Chicago, IL June 2002-Dec. 2008
Proprietary Trader
- 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 Jan. 2001-Jan. 2002
Chicago Board Options Exchange
Trader Trainee
- 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.