Matthew Napoli

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EDUCATION:

University of California – Los Angeles (UCLA) | Overall GPA: 3.5   **Los Angeles, CA**

Bachelor of Science; <u>Majors:</u> Applied Mathematics & Economics; <u>Minor:</u> Computing   *Jun 2021 – Jan 2024*

- <u>*Relevant Coursework:*</u> Financial Stochastic Mathematics, Machine Learning, Stochastic Processes, Real Analysis, Algorithms & Data Structures, Advanced Programming in C++, Advanced Programming in Python, MPT Theory, Mathematical Statistics, Econometrics, Optimization, Multivariable Calculus, Linear Algebra, Differential Equations
- Speech and Debate club member, 1st place in Novice competitions: Carlsbad Regional

WORK EXPERIENCE:

Mobalytics   **Los Angeles, CA**

Data Analytics and Research Extern   *Jun 2024 – Present*

- Performed key research using Excel to understand customer needs and potential product expansions into new markets
- Made culminating presentation using research data aimed at company executives

United States Securities and Exchanges Commission (SEC)   **Los Angeles, CA**

Risk Analytics Intern   *Jul 2023 – Sep 2023*

- Developed databases and functions related to regulatory investigations of insider stock purchases into existing private SEC Python EDGAR library
- Researched company default risk-based VaR and CVaR, used existing data pipelines to implement functions and classes around these risk measurements to make workflow 50% more productive after implementation.
- <u>Programming Languages:</u> Python (Pandas, NumPy, SciPy, Matplotlib), MySQL

PROJECTS:

Algorithmic Trading Backtester

- Python algorithmic trading back tester for Databento market L1 data
- Supports: market, limit, stop, stop-limit, AON, IOC, FOK orders

Equity Research – see <u>here</u>

- Detailed fundamental analysis of trading ideas, based on company fundamentals and comparable
- Used metrics such as IV Rank, IV skew to determine potential derivatives trading ideas

COMPETITIVE EXPERIENCE:

Algorithmic Trading:

- Prosperity by IMC Trading (Language: Python) – <u>Top 1%</u> (2023 & 2024)
- ReadyTraderGo by Optiver (Language: Python/C#) – <u>Top 1%</u> (2023)

LEADERSHIP:

Traders @ UCLA   **Los Angeles, CA**

Senior Analyst   *Sep 2021 – Jan 2024*

- Held lectures for club members on equity options trading basics and Greeks
- Oversaw algorithmic trading strategies on the club's combined $10k systematic portfolio

UCLA Esports   **Los Angeles, CA**

Finance Director   *Sep 2021 – Jan 2024*

- Managed general ledger for UCLA Esports and approval of all team and club expenditures

ADDITIONAL INFO

Certifications: *Wall Street Prep* Financial Modeling, *FINRA* SIE, *FINRA* Series 63, *CFA* Level 1 Candidate

Languages: Fluent in Spanish

Interests: Bullet/blitz chess, poker, blackjack, tennis, bodybuilding, soccer, esports, skydiving

Technical Skills: C++, Python – Advanced | Excel, SQL, PowerPoint – Intermediate