

Matthew Trumbell

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I am a technical manager of software and IT projects with over a decade experience delivering software, infrastructure and analysis for the financial industry. My teams deliver technology solutions that help companies trade smarter and more reliably while effectively managing the risk inherent in trading.

Director of Technology

Third Stone Partners (2011 – Present)

Led a team of developers and quants to deliver a distributed system for collection of market and execution data, with a web delivered system optimized for live risk reporting and quantitative analysis. Improved the stability and redundancy of core infrastructure, leading to increased system availability and performance. Delivered an electronic execution platform and established a system for quantitative strategy development, with robust statistical foundations and rich backtesting abilities. Managed IT build-out, procurement and colocation supporting low latency market making in derivative products.

Senior Developer

TradeForecaster (2007-2011)

Delivered very low latency trading electronic trading infrastructure. Optimized market data parsing and order entry adapters, reduced memory footprint and churn of key systems, developed custom routing and eventing structures to reduce latency. Tested performance of software and hardware related to low latency execution systems, including continuous performance testing of our core software products.

Associate Director

CTC (2006-2007)

Led a team of developers to deliver an option value delivery system for electronic market making in derivatives products. Optimized performance of core risk calculation software and developed predictive caching of valuation calculations. Improved the reliability of risk and valuation systems through automated testing, builds and deployments.

Development Team Lead

DRW Trading (2002-2006)

Delivered new back end systems for trade collection and risk management reporting. Improved interest rate product option models, delivering more reliable values with better performance and integration with live trading systems. Delivered derivative valuation libraries for market making and live algorithmic systems.

Developer

CSS, LLC (2000-2002)

Created a risk management reporting system for valuing equity derivative portfolios. Developed pricing algorithms for equity options during splits and mergers. Established new option modeling, implied pricing and volatility forecasting algorithms.