

ROMAN BARBALAT

roman.barbalat22@gmail.com | 650-580-8058

SUMMARY

Options market maker with years of experience trading a variety of products in diverse conditions. Perfectly comfortable executing trades in both the electronic and over-the-counter markets as well as risk managing an options portfolio

PROFESSIONAL EXPERIENCE

Marquette Partners

Options Trader (Natural Gas)

May 2017 – October 2020

- Joined an existing energy group in order to set up a new natural gas market making desk
- Speculate on short term price fluctuations based on knowledge of order flow, past market behavior and volatility arbitrage
- Cover all brokers and the electronic market single-handedly
- Manage an inventory of options with maturities extending up to four months
- Focus on trading front and second month options electronically due to a lack of rebates on clearing fees

Belvedere Trading

Options Trader (Natural Gas, S&P 500, Gold)

June 2010 – April 2014

- Made over-the-counter natural gas markets and trades in options with maturities ranging from the front month to a year and a half out
- Held sole responsibility for covering ten natural gas over-the-counter brokers over direct lines and instant messenger
- Operated an electronic eye and mass quoter in multiple products and manipulated the settings intraday in response to market conditions, trading goals and risk limits
- Founded the company's night desk and covered equity index, energy, metals, and agricultural products by myself for six months
- Beta tested software upgrades, provided feedback and offered suggestions about potentially useful features to the technology department
- Reviewed market activity daily with junior traders and clerks on the desk in order to highlight important trades and discuss changing goals and strategy
- Taught individualized mock trading classes to struggling clerks
- Taught introductory theory courses to new hires

EDUCATION

Carnegie Mellon University

- Bachelor of Science in Mathematical Sciences (May 2008)
- Master of Science in Computational Finance (December 2009)