DEAN NATENZON

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Dean Natenzon is Principal with FIS/SunGard Consulting Services New York Office. Competencies include the following specialty areas: » Cross-Asset Financial Products, Pricing and Transaction Data Architecture, Data Modeling, Data Warehousing » Cross-Asset Trade Surveillance: Road Maps, Data Architecture utilizing “Big Data” Technologies » Interest Rate / Credit / Commodities / Exotic Derivative Products Booking, Trading, and Downstream Systems » US and International Equity Trading & Order Management Systems » Cache-based Market Data Collection & Distribution Systems DETAILED EXPERIENCE SUNGARD CONSULTING SERVICES / FIS, New York, NY Jan. 2010-Present Principal (Solutions Architect / Database Designer / Data Modeler) Client: Major International Investment Bank, Trade Surveillance Unit, NY, NY » Solution / Data Architect to design a bank-wide, cross-lines of business / cross-asset Next Generation Trade Surveillance functional strategy and roadmap. o Team/Thought Leadership to research, conceptualize, and produce Strategy presentation document o Lead the hiring process of Business Analysts and Big Data Architects/Developers » Control Room System Rewrite - Lead the hiring process of Business Analysts and UX Designers Client: Morgan Stanley Securities Finance, NY, NY » Tech Lead / Database Architect / Developer to design and develop a Global Counter-Party Exposure System to support Stock Lending business for both CASH and NON-CASH [collateral] business Client: Morgan Stanley Commodities, Purchase, NY » 3-Person team to design a roadmap for CDS/CDX Trade Flow, Clearing and Settlements Processing on CME » Solar Business Management System (Capital Markets-to-Solar Industry initiative) Individual effort as business partner to analyze business and transaction flows to custom-build an in-house system. Implementation included modules to manage: Solar Sites/Sub-Sites, Site inventory, Orders, Payables / Receivables, Tax Rebates, Paid/Pending 30-60-90 days Payments, Purchase status, Ownership tracking, Tax Reporting by Legal Entity Owner, Management Pre-Approval workflow for key transactions. (SYBASE Data Modeling, TSQL, Programming Stored Procs, Triggers, Views, etc., Proprietary MS GUI Builder) » 2-Person team effort for the Structured Commodities Desk to rewrite a Structured Derivatives Booking and Reporting System (JAVA, C#, SYBASE Data Modeling, TSQL, Programming Stored Procs, Triggers, Views, etc.) » Individual effort for the Electricity Trading Desk – ERCOT Reconciliation System for RT, DA, CRR, PTP Trades (JAVA, SYBASE Data Modeling, TSQL, Programming Stored Procs, Triggers, Views, etc.) » Individual Effort for Global Commodities Risk Management – Settled Cash Reconciliation System rewrite (JAVA 5, EXCEL, HTML, DB2 Data Loaders, P-SQL, Programming Stored Procs, Triggers, Views, etc.) » Individual Effort for Global Commodities Sales and Marketing – Sales & Credit Tracking System rewrite ( DB2 Data Loaders, P-SQL, Programming Stored Procs, Triggers, Views, etc. ) Environment: JAVA 5+, C#, DB2 9.7, SYBASE 12/15, UNIX SCRIPTING J.P. MORGAN ASSET MANAGEMENT, New York, NY Jan. 2007-Nov. 2009 Application Development/Support Manager, VP (Returned as Employee) » Responsible for leading and managing a team of up to eight developers and production support staff in the day-to-day management and enhancements for Fixed Income Derivatives Trading and Valuation systems supporting Interest Rates, Overnight/ Basis/ Credit Default / Total Return and Currency SWAPS, Swaptions, Price Locks, Rate Caps/Floors/Collars, and other exotic derivatives 2 » Implemented key enhancements to Deal Entry, Deal Capture, Middle Office Deal Affirmation and Account Allocation Systems » Lead architecture, planning and estimates efforts for a proposed re-design of the entire Derivatives system complex » Lead architecture, planning and estimates efforts for the re-design of Counterparty Exposure / Collateral Management system » Provide on-going enhancements to MarkIT, Collateral Management and Custodian feeds » Leverage knowledge of a JPM’s Global Security Master and Pricing Data Warehouse including implementations for FI OTC Derivatives products Environment: CORE JAVA / SWING 1.4, JMS, ECLIPSE, SYBASE 15, C#, C, K-SHELL, UNIX/LINUX ITG Inc. (Alternative Equities Exchange), New York, NY 2005-2006 Technical Lead » Development and enhancements to a Real-Time US Equity Market Data Collection and Distribution Engine capable of computing intra-day VWAPs, PVP, TTV and other market data statistics. » Designed and developed an in-memory cache system for Dividends & Splits price adjustment calculations » Post processing of Bloomberg and IDC US end-of-day Market Data Feeds » Responsible for a small team, supporting enhancements to Product and Price Master Reference Database Repositories Environment: JAVA 1.4, GigaSpaces, ECLIPSE, SYBASE 12, MQ Series API, UNIX/LINUX ALEXANDRA INVESTMENT MANAGEMENT, New York, NY 2004-2005 Technical Project Manager (Company sold all Software assets to Paladyne Systems Inc.) » Responsible for leadership and management of an off-shore team in design and development of multi-source/multi-asset Security Master / Product Reference data warehouse, associated User Interface and Posting to downstream systems, utilizing Reuters DataScope (Equities & Fixed Income) and Monis (Convertible Bonds) sources. Environment: SQL Server 2000, JAVA 1.2, C# / .Net, Visual C, Excel VBA SRS SOFTWARE, New York, NY 2001-2003 Product Development Manager / CTO Part of a start-up Document Management Company, managed developers, business analysts, and production support personnel in designing, implementing, and supporting a client/server/N-Tier Document Management & Workflow System customized for medical records capable of capturing, storing and presenting various graphical and document formats. Responsibilities: » Supervised all stages of the software development life cycle, including project management, business analysis, requirements definition, design, development, and implementation. » Participated in pre-sales: technical overviews and studies of customer-specific technology requirements. » Managed Data Architecture, Logical and Physical Data Modeling, and database administration. » Aligned various methodologies and 3rd party products with product requirements and industry standards. » Heavy emphasis on hands-on object-oriented Visual Basic 6.0 software development integrating Microsoft Word/Excel, Internet Explorer, Adobe Acrobat, and other Scanning and Image Manipulation packages and tools. Environment: Java, VB6, VB .Net / C#, SQL Server 2000, Excel VBA GOLDMAN, SACHS & CO., New York, NY 2000-2001 Application Outsourcing / Development Manager (Return Contract) Assembled and managed a New Delhi-based development team to take over the maintenance, upgrades, and support for New York, UK, and Hong Kong-based Stock Loan Trading System (LoanStar), as well as Customer Protection (CPS) and Position & Control Systems (PNC). » As Business/Systems analyst, liaised with business and IT units to establish and document project work requirements » Managed design and implementation of India-to-US telecom and UNIX hardware infrastructures » Supervised day-to-day management and training of India-based teams » Completed several key LoanStar enhancements » Developed and maintained all implementation and migration project plans » Developed a collaborative work environment by establishing information exchange and development templates and guideline Environment: (SunOS/Solaris, SYBASE, JAVA 1.2, C/C++) 3 J.P. MORGAN ASSET MANAGEMENT, New York, NY 1998-2000 Data Modeler / Data Warehouse Developer / Java Developer (Contract) Part of the Global Systems Group, part of the architectural team to develop a Global Cross-Asset Product / Security Reference, Market Data and Positions Data Warehouse (ILITE) fed by BLOOMBERG’s Data License and other vendor and in-house data feeds, covering all of Equities, Fixed Income, Convertibles and Derivatives products. » Business and Data Analysis, Physical and Logical Data Modeling, Performance tuning » Meta-Data Repositories, Data Loads (ETL), and archiving processes » Designed highly optimized, concurrent instrument matching and instrument query engines utilizing Sybase APIs to retrieve, denormalize and publish complex Instrument data to subscribers » Took part in developing a Java/Swing-based GUI for Instrument data entry (SunOS/Solaris, SYBASE, JAVA 1.2 ) FIDELITY CAPITAL MARKETS NASDAQ OTC Trading, New York, NY 1997-1998 Technology Infrastructure / Application Development Manager, VP Responsible for Software and Technology to support NASDAQ OTC, Equity Warrants and Convertible Bonds trading operation consisting of 70+ OTC traders, compliance and back-office departments. Accountabilities: » Proactive management of internal Software Development and Technology Infrastructure teams and well as external vendors to maintain NASDAQ OTC Trade, Order Management, Risk and Trading system (BRASS), NASDAQ Workstations and Servers, order flow interfaces, Reuters, Bloomberg, Instinet ECN, Autex, Track Data Market Data systems. » Developed project plans to replace or upgrade the entire complex of dated trading floor technologies. » Developed project plans for moving BRASS from a service bureau to an in-house model. » Lead a small team of in-house developers to implement custom enhancements to the BRASS platform and ensure smooth operation of projects (C, C++, SYBASE) » Responsible for business analysis, documentation, and user-acceptance of enhancements to the BRASS trading system. KNIGHT TRADING GROUP NASDAQ OTC Trading, Jersey City, NJ 1995-1997 Technology Infrastructure / Application Development Manager, VP Managed software systems and technology to support a High Frequency / Low Latency NASDAQ OTC Order Management and Trading operation consisting of 120 NASDAQ OTC traders, compliance, and back-office departments. Responsibilities: » Managed installation of Data Center and Trading Floor technologies to support a High Frequency / Low Latency operation. Installed systems included BRASS, NASDAQ WS II, Instinet ECN/Analytics, Open Bloomberg, Track Data, Autex, and Bridge, customer order flow interfaces. » Lead a small team of in-house developers to implement custom enhancements to the BRASS platform and ensure smooth operation of projects (SunOS/Solaris, C/C++, Java 1.1, SYBASE) GOLDMAN, SACHS, & COMPANY, New York, NY 1989-1995 Technical Architect Co-managed New York, London, Tokyo and Honk Kong based development and support of a Fault Tolerant 24/7 U.S and International Equity Trading System (ICOLT) providing global trading, regulatory reporting, pricing, risk, position, currency exposure, and balance information to Goldman’s Equity trading desks worldwide. Key Projects: » Designed and developed a custom memory-cached Database and the associated GUI solution to provide Goldman’s equity partners with near-real-time access to account exposures aggregated across account families, desks, world regions or firmwide. » Designed and developed feeds to Instinet, NASDAQ ACT, ISMA, SEQUEL, AIBD and other entities. » Served on a global team that designed and developed a global, distributed, High Frequency / Low Latency trading platform (Global Infrastructure Kernel). » Took part in the development of event-driven, multi-threaded trade processing modules, custom guaranteed delivery TCP/UDP line handlers, queuing systems, memory-mapped databases, and user interfaces. » Involved in maintenance and upgrades to Equity Market Data Ticker Plant and NASDAQ OTC systems (STRATUS, C, PL1) 4 SALOMON BROTHERS, INC., New York, NY 1987-1989 Lead Developer / Architect (FT) Lead Developer for ADEPT – a high-speed NYSE DOT Program Trading system » Developed system’s multi-threaded Queuing and Event driven architecture, SIAC DOT/CMS Line Handlers/Editors, disk and in-memory cached file system and trader-facing GUI. (STRATUS, C, PL1) Senior Programmer Analyst (part of the Fulcrum Group) » Responsible for software enhancements, upgrades, and vendor interface (FD Consulting) for a Low Latency Market Data Collection and Distribution System – Ticker Plant (TIPS) fed by Telekurs Ticker IV. (STRATUS, C, PL/1) » Took part in Firm’s evaluation of Sun/SunOS and Sybase products for use within the firm. TCAM SYSTEMS INC., New York, NY 1985-1987 Consultant / Sr. Consultant (FT) » Member of a team responsible for design and development of real-time transactional US Equity Order Management and Trading Systems for clients such as Mayer & Schweitzer, Pru Bache UK, Vancouver, Philadelphia and Pacific Stock Exchanges. (STRATUS, [proprietary fault tolerant H/W with a Unix-like O/S], C, PL/1) TECHNICAL SKILLS Languages, JAVA, C#, C, C++ (Light), VB .NET, Visual Basic 6/VBA, TRANSACT-SQL, IBM DB2 PL SQL, Unix Utilities incl. K-Shell, Perl, Awk, Sed Databases: DB2 9.7, Sybase 15 and below, MS-SQL Server 2005+, Interbase 6, Giga-Spaces Distributed Cache, Custom cache-resident databases Data Transmission/ Socket Level TCP/UDP IP, XML, JSON, FIX, NASDAQ Level1/2/3, NWII Financial Protocols : GUI: Microsoft Visual Studio / Infragistics / 3-rd Party Controls Operating Systems: Windows, Linux, Solaris, Unix SysAdmin, Unix Kernel/Internals, Stratus VOS Hardware: Sun family, Intel PC family, Stratus VOX/FTX-SVR4 Software: Word, Excel, Visio, MS-Project, Erwin, DBArtisan, Autosys, Cognos, Scanning/Imaging/Bar Coding Toolkits, Custom Installers Custom Unix Software: Unix Socket Library, Unix IPC, In-memory databases, Custom Intra/Inter Unix Domain Queues, Low Level I/O Library, Transaction Management Library EDUCATION CITY UNIVERSITY OF NEW YORK Bachelor of Science in Computer and Information Science (CIS) Coursework towards Master’s Degree, Computer and Information Science ACTIVITIES, HONORS AND/OR PROFESSIONAL ACHIEVEMENTS » Member of the Board of a premier luxury downtown NYC condominium (managing a multi-million dollar budget) » C#/Visual Basic .NET Programming, SAM Consulting Services, MS Solutions provider » Java for C/C++ Programmers, New York University Continuing Education Program » NASDAQ Over the Counter Trading, New York Institute of Finance » Facilitative Leadership, Interaction Associates » SQL Server SYSTEM 11 Administration, Sybase, Inc.