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EXPERIENCE Raveneur Investment Group New York, NY Senior Consultant – Technical Lead June 2015 – Present • Developed straight-through-processing engine for firm’s SOD/EOD process; system parses position and P&L files from Bloomberg AIM, FX and cash collateral files from primes, calculates financial metrics, stores financial time series data, and generates EOD reporting package used by CIO and operations team • Developed real-time Excel model for CIO to monitor portfolio volatility on book of equities, options, and futures • Work on research projects for CIO and senior analysts; perform intensive fundamental research on U.S. and European stocks; conduct in-depth financial statement analysis, financial modeling, and valuation using DCF, trading comps, etc. analyses to derive valuation ranges for targets; present investment cases for consideration • Technology stack: C#, Excel/VBA, Entity Framework, MySQL Fortress Investment Group New York, NY Senior Consultant – Technical Lead June 2009 – May 2014 • Led team of 6 to develop financial models and software for valuation, trade allocation, portfolio analytics, fund and partnership accounting, and financial reporting to support $30 billion portfolio of varied equity and credit securities • Worked closely with asset managers to develop libraries for valuation of credit facilities using DCF and IRR methods under various scenarios including call, re-fi, and deferred/PIK interest accrual streams • Worked closely with CFO to develop system to automate consolidation and reporting of firm’s financials; resulted in 80% decrease in person-hours required for monthly/quarterly/annual reporting and cost savings of over $1.5 million annually; system used firm-wide including by CFO, CIO and Valuation Committee • Worked closely with Valuations team to develop analytics for portfolio performance measurement and attribution • Technology stack: C#, Silverlight/C1, Excel, Spring.NET, WCF, ActiveMQ, Entity Framework, SQL Server 2008 GoldenTree Asset Management New York, NY Senior Consultant – Technical Lead February 2011 – July 2011 • Co-led team of 12 to develop multi-million-dollar portfolio management system used to analyze $13 billion portfolio of bank debt and high-yield corporate bonds including callables and converts • Developed calculators for yield curves, valuation, amortization schedules, IRR, and “model security” input sheet used by asset managers to run sensitivity analyses on existing and potential investments under maturity, call/put, and re-fi scenarios given standard and deferred/PIK interest accrual streams • Technology stack: C#, WPF, DevExpress, WCF, Entity Framework, SQL Server 2008; Java, Spring D.B. Zwirn & Co. New York, NY Senior Consultant – Technical Lead September 2006 – May 2009 • Assisted credit derivative analysts with analysis of CDS portfolio by developing models and software for valuation, risk, and coupon management; resulted in 90% increase in operational efficiency • Worked closely with asset managers to develop libraries for valuation of credit facilities using DCF and IRR methods under various scenarios including call, re-fi, and deferred/PIK interest accrual streams • Worked with Hong Kong trading desk to develop pairs trading analysis tool that charts log-prices from Bloomberg, generates trade signals based on calculated Z-scores to capture mean-reversion in price spreads between stock pairs • Led implementation of Bloomberg POMS and integration with VPM via custom middleware system • Technology stack: C#, Excel, WCF, TIBCO EMS, NHibernate, SQL Server 2008; Java, Spring Fidelity Investments Marlborough, MA Software Developer February 2002 – June 2006 EDUCATION New York University The Courant Institute of Mathematical Sciences New York, NY M.S. in Mathematics in Finance, GPA: 3.5/4.0 September 2014 – May 2015 • Selected courses: Active Portfolio Management, Econometrics, Time Series Analysis & Stat Arb, Credit Markets & Models, Interest Rate Models, Mortgage-backed Securities & Energy Derivatives, Advanced Risk Management University of Massachusetts, Amherst Amherst, MA B.S. in Mathematics, GPA: 3.5/4.0 January 2002 Jonah Umbro 31-50 14th Apt. 5D • Astoria, NY 11106 • (413) 896-6308 • jonah.umbro@gmail.com SKILLS AND INTERESTS • Financial skills: Financial statement analysis, financial modeling, accounting, valuation, corporate finance • Quant skills: Time series analysis, multi-factor models, regression analysis, portfolio optimization, VaR, PCA, statistics, probability theory, Ito calculus, numerical programming, Monte Carlo simulation, derivative pricing • Languages: (expert) C#, Excel/VBA, SQL; (experienced) Java, MATLAB, Python, PowerShell • Development skills: Distributed systems design, GoF design patterns, object-oriented development, multithreaded programming, messaging (ActiveMQ, TIBCO EMS, RabbitMQ), WCF, IoC (Spring, Spring.NET, Unity, Ninject), ORM (NHibernate, Entity Framework), UI development (ASP.NET, Silverlight, WPF), systems integration, relational database development (SQL Server, MySQL, Oracle), large data sets, test-driven development, NUnit, Agile, distributed source control (Git, Mercurial), build/deploy automation, continuous integration, Jira, Confluence Wiki • Products: Bloomberg, Markit, CRSP/Compustat, Bloomberg POMS, Bloomberg Excel API, Quantifi, RiskMetrics, VPM, Wall Street Office, Investran, Paladyne • Interests: Value-oriented and special situations investing, reading, mixed martial arts, golf, snowboarding, travel