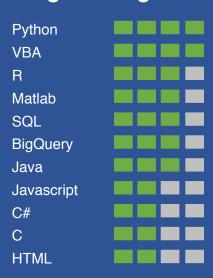
## **Personal Info**

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<u>Github.com/ShaneMulqueen</u> <u>Linkedin.com/in/ShaneMulqueen</u>

# **Programming**



## **Education**

### **Galvanize NYC**

New York, NY Data Science Immersive Jan -Apr 2019 (upcoming)

### **Auburn University**

Auburn, AL
B.S. in Business Administration
Finance Major
December 2016
Major GPA: 3.67

## Skills/Certifciations

FINRA Series 7, 52, 57 Bloomberg Excel

# Shane Mulqueen

## **Experience**

Mar 2017- Flow Traders US, LLC

Oct 2018 Trader

- Developed and maintained trading strategies focused on ETF arbitrage
- Used Python and SQL to analyze trade and market data to provide insight on execution quality, spot opportunities, and ensure strategies performed as expected
- Shared operational responsibilities with head of desk including trade monitoring, position management and OTC quotes

Sep 2016- Bright Investments, LLC

Auburn, AL

New York, NY

Jan 2017 Analyst Intern

 Used fundamental analysis and financial modeling to screen companies for a value-based investment strategy

May 2016- Regions Financial Corp July 2016 Investment Portfolio Intern

Birmingham, AL

- Created loan package valuation tools, including loan-level amortization of single tranche MBS and best execution calculator for securitization of loan packages into multiple securities
- Designed and built a python and Google BigQuery based platform to analyze impact of loan characteristics on prepayment speeds using Freddie Mac dataset containing more than 800 million records

May 2012- BlueCreek Investment Partners
July 2013 Operations & Development

Huntsville, AL

- Began role as summer intern and was hired for a paid position after showing initiative to create value to the firm
- Designed and programmed time-saving spreadsheet-based applications for automated billing procedures, revenue growth models, and client presentations

# **Projects**

Lasting Impact of the Tech Bubble

Used Topological Domain Analysis on 50 years of industry returns, Fama-French factors and treasury data to suggest investor preference shift from dividend growth to future earnings expectations has increased volatility and crippled returns of free cash flow focused firms

Matching FX PCA Factors with ETFs

PCA was used as a tool to identify short-term global risk factors in FX by correlating factor scores with ETF returns. Output revealed two dominant categories of risk: regional and global

Procrustes Rotation in PCA

Improved the utility of Principal Component Analysis in time series analysis by reducing idiosyncratic noise from output, which allows for a more meaningful analysis of the subspace created by top components throughout time

## **Activities**

### Auburn Student Investment Fund, Auburn University

Vice President of Risk Management: Oversaw investment research and portfolio risk analysis regarding a long equity fund

Upgrade Capital. New York City, New York

Value Investing Mentorship: Participated in weekly calls with hedge fund managers to learn fundamental research and investing best practices

*Trading Competition*: Winner of Fall half of 2015/2016 Trading competition *Code in Finance:* Top 1% of Fall 2015 submissions. Used factor rotation methods to identify real world ETFs that are representative of theoretical PCA risk-factors from global currency markets.

### Brown University. Providence, Rhode Island

Agent-Based Modeling Workshop: Presented personal research about modeling short-term foreign exchange volatility and listened to expert presentation regarding agent-based modeling techniques