

JASON P. RATHGEBER

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Summary: • Financial Technology Specialist

TECHNICAL SKILLS

Java: • 10+ Years Pro Enterprise Java

Other: • C# .Net, JavaScript

BI: • Qlikview Expert

Math: • Matlab

Databases: • PostgreSQL, Sybase, Oracle

ION: • Comprehensive ION Platform Knowledge, FI & Repo

ECN's: • Brokertec, Tradeblade, Tradeweb, ICAP, Bloomberg

BUSINESS EXPERIENCE

Fixed Income: • FI library analytics, forward pricing, asset swaps, futures, RegCap

Repo: • Advanced knowledge in pricing, book optimization, balance sheet, market & credit risk, P&L, collateral management and trade automation

Equities: • Exposure to equities finance and prime brokerage activities

Derivatives: • Familiarity with pricing, hedging and trading strategies

PROFESSIONAL EXPERIENCE

Director - Amherst Pierpont Securities

New York (December 2012 – Present)

- Front office technology specialist for fast growing fixed income broker dealer
- Business Intelligence: Conceived and implemented the Qlikview BI platform firm wide. Led solution selection process involving vendors such as Cognos/Tableau. Obtained funding from CEO. Developed flagship mark-to-market dashboard to manage firms counterparty risk exposures. Trained power users and expanded team
- ION Trading: Linked model trading framework to direct CME execution via ION platform. MMI Market Plugin development for custom spread aggregator
- Java Development: Work on various in house Java technologies to support FO tools such as Spring, Vaadin web toolkit, and general database connectivity
- Algorithmic Trading : back test strategies and present results to trading heads
- Java Full Stack : Experimenting with 'javahipster' stack on IBM cloud platform

Consultant, RBS, Global Markets and Banking

Stamford (April – November 2012) Developer in Short Term Markets and Financing

- Position was trading floor based with extensive interaction with STMF front office staff. The product was repo funding with emphasis on Tri-party and MBS
- Worked on a real time balance sheet system based on Oracle Coherence distributed map technology and interfaces to a Data-Synapse Grid
- Used Java tech such as Maven and Eclipse
- Maintained Perl and Groovy/Grails reporting tools
- Introduced Qlikview to teams tool kit

Director, UBS Investment Bank Limited, FICC Collateral Front Office IT

Zurich -London - Stamford (1997 – Feb,2012)

Pioneer of Global Repo E-Trading and STP

- Developed a successful Repo trading system with Java services, a TCL front end, a Sybase database and based on the ION trading platform
- Built up a global Repo ECN infrastructure from scratch to an environment comprising 5 ECN's servicing 20 Repo Traders, making 500 transactions per day
- Hands on testing of all Exchange connectivity
- Managed full SDLC of the platform

Team Lead for Real Time Repo Price Matrix System

- System priced no-arbitrage global collateral curves
- Utilized spreads to OIS and other internal non-secured funding curves
- Computed spreads to market repo rates, calculated price variances and highlighted optimization opportunities
- Composed of a Java service on UNIX, ION Data Bus, and C# .Net Gui

Analyst for US Rates ION e-Trading Implementation

- Configured Bloomberg, MarketAxess, and Tradeweb market gateways
- Configured Auto negotiation rules & pricing to match legacy specs

Business Intelligence Go-to guy

- Developer of Balance Sheet, Liquidity and Funding Reporting Suite
- Worked with senior executives in Treasury and Funding on requirements for Repo and Fixed Income Liquidity reporting solutions
- Assisted traders and business management with book optimization activities

EDUCATION

Financial Mathematics, University of Chicago, 2009-2011

Bachelor of Commerce (Honours), Finance, University of Manitoba, 1995