JASON P. RATHGEBER

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Summary: • Fixed Income, and Repo Funding FO developer with complete background in programming, databases, GUIs and enterprise application management.

TECHNICAL SKILLS

Data:

Qlik	• Qlikview Business Intel Expert
Tableau	• Tableau Server Admin, Rest API Dev
R	• R Studio and Shiny familiarity
Python	• Scripting & Scraping Basics
Databases	• PostgreSQL, Sybase, Oracle, and Snowflake warehouse

Programming:

Java	• 10+ Years Pro Enterprise Java, full stack web, Groovy
Other	• C# .Net, JavaScript

Web:

Cloud	• Amazon, Azure
Web Design	• Squarespace, WordPress, Bootstrap

AlgoTrading:

Repo	• ION e-Trading expert in all facets
Fixed Income	• Spread aggregation and CME bond future crossover trading
Equities	• Write break-out algos for Micro Cap US and Canadian stocks
FX	• Run trend following and mean reversion algorithms via MT4

PROFESSIONAL EXPERIENCE

Director - Amherst Pierpont Securities
New York (December 2012 – Present)

- Front office technology for a boutique fixed-income broker-dealer
- Implemented the QlikView & Tableau BI platform firm-wide. Developed flagship counterparty exposure dashboard to manage the firm's counterparty risk exposures. Trained power users. Admin all servers and design database feeds.
- Linked model trading framework to direct CME execution via ION platform. MMI Market Plugin development for custom spread aggregator in C#.
- Develop in various Java technologies to support trading tools such as Spring-boot, Vaadin, Rest Api's, Groovy Scripts, and general database connectivity.
- Back tested algorithmic trading strategies and present results to trading heads.
- Java Full Stack: setup 'javahipster' on IBM cloud platform. Using Vaadin full-stack starter for counterparty party credit crud application
- MBS big data warehousing with Snowflake AWS database.

Consultant, RBS, Global Markets and Banking

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

- Front office trading floor development with extensive interaction with STMF traders. The product was repo funding with an emphasis on Tri-party and MBS.
- Worked on a real-time balance sheet system based on Oracle Coherence distributed map technology and interfaces with a Data-Synapse Grid.
- Used Java technology such as Maven and Eclipse.
- Developed and maintained Perl and Groovy/Grails reporting tools.
- Introduced Qlikview to the team's toolkit.

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

Zurich -London – Stamford CT (1997 – February 2012)

Pioneer of Global Repo E-Trading and STP

- Developed a multi-product Repo trading system with Java server side processes, a TCL front end, and a Sybase database based on the ION trading platform.
- Built 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 and 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 & Reporting

- 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.

EDUCATION

Financial Mathematics, University of Chicago, 2009-2011
Bachelor of Commerce (Honours), Finance, University of Manitoba, 1995