

Nicholas Flees

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Experience

Barksdale Trading Group, Lupo Futures

Software Engineer / Chicago / June 2014 - Present

- Designed and implemented automated quoting application for interest-rate option market makers.
- Designed and implemented Python/Flask web portal for delivery of real-time market and derived data, along with periodic reports and reference data.
- Built target finder tool to identify option and spread markets satisfying user-supplied conditions.
- Built CME-SPAN margin analysis tool with Python and Pandas.
- Maintain legacy suite of .NET risk- and position-analysis applications used by market makers and quantitative analysts to assist in making better trading decisions.

University of Chicago Master's Program in Computer Science

Lecturer / Chicago / Periodic

- Databases (Spring 2018)
- Python Programming (Fall 2017)

University of Chicago Master's Program in Computer Science

Teaching Assistant / Chicago / January 2015 - March 2017 (Periodic)

Assist master's program faculty in instruction of the following courses:

- Concepts of Programming in Python (Winter 2017)
- Unix Systems Programming (Winter 2015, 2016, grader in 2017)
- Databases (Fall 2016)

Urban Partnership Bank

Finance Specialist: Assistant Treasurer / Chicago / June 2011 - June 2014

- Served as Vice Chairman of Bank's Asset/Liability Committee.
- Built models for forecasting Bank's cash flow and liquidity position in Python, Pandas.
- Managed interest-rate risk for \$1B balance sheet and \$70MM fixed-income portfolio.

Quicken Loans, Capital Markets Group

Trader / Detroit / December 2009 - June 2011

- Built Excel/VBA-based mortgage-trading optimization application for pooling and trading multi-billion-dollar retail lender's origination pipeline.
- Structured and traded over \$25B in mortgage-servicing assets and agency MBS.

AJ Manser Global

Co-Founder, Trader / Chicago / December 2007 - August 2009

Co-founded equity derivatives market-making group trading on CBOE.

Education

University of Chicago

Master of Science in Computer Science / 2014

GPA: 3.82

University of Michigan--Ann Arbor

Bachelor of Science in Mathematics / 2004

James B. Angell Scholar, University Honors, Forman Undergraduate Scholar

Skills & Tools

Programming

Python (including NumPy, Pandas, Flask, Celery, SQLAlchemy),
Excel/VBA/xlwings,
Javascript (including React.js)
C, C++, C#, R

Databases

SQL (MySQL, PostgreSQL), NoSQL (Redis, proprietary FSDB)

Operating Systems

Linux, Windows, Mac OS X

Version Control

Subversion (daily use), Git (basic familiarity)

Trading Applications

Excel, Bloomberg, OptionsCity Subway API