

Nicholas Flees

(248) 515-4401
nickflees@gmail.com
<http://nickflees.com>

Experience

Barksdale Trading Group, Lupo Futures

Software Engineer / Chicago / June 2014 - Present

- Designed, implemented, and refined automated market-making application for use on four commodity-option trading desks.
- Built target finder tool to identify option and spread markets satisfying given conditions.
- Regularly develop and release data-analysis tools and task-automation scripts in Python.
- Represent technology group on cross-functional Agile Scrum team assembled for planning and executing the firm's quantitative and technical objectives.
- Built CME-SPAN margin analysis tool with Python and Pandas.
- Designing and building Python/Flask web portal to deliver reports and reference data.
- 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

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; GRE Math: 164/170 (89th percentile), Verbal: 164/170 (93rd percentile)

University of Michigan–Ann Arbor

Bachelor of Science in Mathematics / 2004

James B. Angell Scholar, University Honors, Forman Scholar

Skills & Tools

Programming

Heavy Professional Use: Python, Excel/VBA, C#

Previous Heavy Use: Ruby, R

Periodic Academic Use: C

Periodic Exploratory Use: Javascript

Databases

SQL (MySQL, PostgreSQL), NoSQL (Redis, Proprietary)

Operating Systems

Windows, Mac OS X, Linux

Version Control

Subversion (daily use), Git (basic familiarity)

Trading Applications

Excel, Bloomberg, OptionsCity Subway API

Amazon Web Services

EC2, S3, CloudFront, Ruby API

Methodologies & Tools

Agile/Scrum, JIRA, Confluence