

Derek Bennett

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Objective

To exercise my quantitative skills at an FX or Energy desk.

Attributes

- Highly-skilled technologist with 20 years of experience
- 8 years financial industry experience, 4 at RBS Sempra, 4 at other desks
- Physics background
- Current enrollment in Financial Engineering Masters program
- Literate, well-spoken, concise
- Comfortable in high-pressure, emergency situations
- Competent with a wide range of languages, environments, and techniques

Experience

RBS Sempra Commodities

Senior Developer

March 2006 ~ *Present*

Responsible for trade loading, pricing, and market and modeling data code. Solely responsible for nightly option valuation code and support. Member of the team that handles structured products (Java calling C++ on DataSynapse). Experienced at reconciling complicated trades with a wide range of assets. Also, manage builds, releases, and configuration issues.

Sanno Point Capital Management, LLC

Technical Lead

November 2004 ~ February 2006

Built an OMS from scratch in Java with Hibernate. Worked on the desk with MDs, traders, quants, and operations. Helped build the price feed and the compute grid.

TheMuniCenter, LLC

Technical Lead

2002 ~ 2004

Lead a team of five in operating, maintaining, and extending this fixed income ECN. Implemented a Bids-Wanted subsystem. Increased liquidity capability by about 500% by optimizing the systems. Sat at the desk as point man for emergency situations. Most work was in Java and some Perl.

HotJobs.com

Senior Developer

2001 ~ 2002

Technical lead for the HotJobs Agency Exchange product.

FortuneCity.com

Manager of Infrastructure Applications Development

1999 ~ 2001

Lead team of 12 developers, systems engineers, and QA. Evaluated acquisition targets for technical practices and integration feasibility. Worked with operations to manage a high-use 24-7 operating environment. Interfaced with clients and partners directly. Wrote high-use, heavy-duty server software in C++ and Java.

Information Builders, Inc

Programmer, Cactus Division

1996 ~ 1999

Built an IDE similar to Visual Basic for IBI's own language: MAINTAIN. Worked on MAINTAIN's type system. Was company representative at BMW and Microsoft for repository technology. Almost all work was in C++.

neoteric

Developer

1994 ~ 1996

Wrote mail, messaging, and groupware software for IBM, Motorola, and Novell. Won industry award for pager server software.

Comtex Information Systems

Consultant

1993 ~ 1994

Completed projects for Morgan Stanley Asset Management and New York Foreign Exchange.

InterAccess

Consultant

1992 ~ 1993

Worked on a pricing system for Bonds, MBS's, and CDO's at JJ Kenny.

Microsoft

Assistant Editor - Microsoft Systems Journal

1990 ~ 1992

Edited articles and article code. Maintained author relationships. Wrote one of the first demo applications for Visual Basic 1.0.

Education

Stevens Institute of Technology

MSFE

2011 (expected)

Currently attending Stevens in pursuit of a Master of Science in Financial Engineering. Completed coursework includes: Stochastic Calculus, Simulations and Modeling, Pricing and Hedging, and Computational Methods. Current cumulative GPA is 4.0.

Kenyon College

Physics

May 1990

Howard Hughes Summer Science Scholar grant recipient. Performed original theoretical research in Chemical Physics. Also an NCR Computer Scholar

Technical Competencies

- Languages: Java, C/C++/C#, Visual Basic, Delphi, R, others
- Databases: Oracle, Sybase, MySQL
- Messaging Systems: Tibco, MQ, others
- Operating Systems: Windows, Unix (Solaris, Linux, etc), OSX, others
- Grid Technologies: Data Synapse, Gigaspaces
- Applications: Excel (with macros), many others