Matthew Napoli

(949) 309-9000 | matthewnapoli@cmu.edu | linkedin.com/matthew–napoli/ | github.com/matthewnapoli

Education

Carnegie Mellon University — New York, NY
M.S. in Computational Finance, emphasis in Machine Learning — *Aug. 2025 – Jan. 2027*

- Relevant Coursework: Stochastic Calculus, Time Series Analysis, Market Microstructure & Algorithmic Trading
- Awards: Distinguished Merit Scholarship

University of California, Los Angeles (UCLA) — Los Angeles, CA
B.S. in Mathematics & Economics, minor in Computation — *Sep. 2021 – Jan. 2024*

- Relevant Coursework: Financial Stochastic Mathematics, Machine Learning, Real Analysis, Advanced Programming in C++, Advanced Programming in Python, Markowitz Portfolio Theory, Mathematical Statistics
- Awards: Speech and Debate club member, 1st place in Novice regional competition

Experience

Electronic Trading Analyst — New York, NY
U.S. Bank – FX Trading Department — *Aug. 2024 – Aug. 2025*

- Quoted and covered Spot, Forward, Swap, NDF, and NDS OTC voice trades, supporting seamless execution and liquidity provision during peak activity and coverage gaps
- Analyzed outbound electronic FX pricing by running analysis on liquidity provider pricing data streams; insights led to refined quoting strategy and improved hit ratios
- Developed a trade blotter from raw transaction data using SQL and Python, then visualized key metrics in Tableau; enabled real-time monitoring of trade performance and streamlined post-trade review
- Automated monthly sales analytics reports for high-performing salespeople using Python and Tableau, reducing turnaround time from days to hours and improving visibility into client revenue drivers
- Built a Python-based backtesting engine leveraging Bloomberg BQL historical data to evaluate trader strategies; helped validate trading signals before manual implementation

Risk Analytics Intern — Los Angeles, CA
United States Securities and Exchanges Commission (SEC) — *Jul. 2023 – Sept. 2023*

- Extended a Python-based SEC EDGAR library by developing databases and custom functions to support regulatory investigations into insider trading activity; streamlined access to historical filings and flagged suspicious patterns for compliance review
- Automated portfolio risk assessments by implementing Value at Risk (VaR) and Conditional VaR models on investment company data; enabled more robust default risk evaluation and improved risk-adjusted decision-making

Projects & Involvement

Quantitative Trading Competitions

- Prosperity by IMC Trading – Python – Top 1%
- ReadyTraderGo by Optiver – Python/C# – Top 1%
- Created algorithms in Python to market-make and market-take various products with different dynamics
- Used a multithreaded grid search script to quickly backtest various strategies and optimize hyper-parameters

Machine Learning Intraday Predictor

- Researched the feasibility of LTSM & GRU models to predict 1-minute buy/hold/sell signals using Python-Jupyter notebooks
- Model features included: global macro asset prices, interest rates, FRED macroeconomic data, and sentiment index data

Esports

- Played semi-professional Esports in Overwatch, Fortnite, and CS:GO
- Career Earnings: Overwatch – $1,000, Fortnite – $9,000

Skills & Interests

Technical Skills: Python, C/C++, SQL (Oracle), Bloomberg Terminal, Excel
Python Libraries: Pandas, NumPy, SciPy, Scikit Learn, Tensorflow
Hobbies: Skydiving, Esports, Soccer, Tennis, Poker, Blackjack, Chess