

From: Jeremy Rubin <[REDACTED]>
To: "jeffrey E." <[REDACTED]>
Cc: Vincenzo Iozzo <[REDACTED]>
Subject: Re: DNC docs
Date: Thu, 16 Jun 2016 13:37:14 +0000

Howdy! [REDACTED] here this week in NYC with the founders of hrt, if you want to meet some guys who know their hft in and out.

Bitcoin transactions can be "front run" very easily by fee manipulation, however it is less susceptible to the two places at once problem.

On Thursday, June 16, 2016, jeffrey E. <[REDACTED]> wrote:
there are other more esoteric questions. trade date, settlement date? rescissions. (especially interesting) as if never happened? guarantees/ value? intra co debt.? if you owe money to a wholly owned personal co. is it still debt

On Thu, Jun 16, 2016 at 9:28 AM, Vincenzo Iozzo <[REDACTED]> wrote:
Ahh I get now why it's somewhat illegal today. there must be other latency-type of things you can do today that follow the same pattern and are legal. Bitcoin and the whole "prevent double-spending" thing is a somewhat poor attempt at avoiding the "permanent" version of what you're describing

But yeah that's very good thinking :)

Sent from my Iphone

On Jun 16, 2016, at 08:26, jeffrey E. <[REDACTED]> wrote:

the quantum phenomenon of being at two or more places at the same time, . :).. if i hand you a signed check at closing. query when does the transaction close ?

On Thu, Jun 16, 2016 at 7:06 AM, Vincenzo Iozzo <[REDACTED]> wrote:
Roger :)

Sent from my Iphone

On Jun 16, 2016, at 07:05, jeffrey E. <[REDACTED]> wrote:

face to face

On Thu, Jun 16, 2016 at 7:04 AM, Vincenzo Iozzo <[REDACTED]> wrote:
Hmm why is it illegal?

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On Jun 16, 2016, at 07:01, jeffrey E. <[REDACTED]> wrote:

yes, but that was long ago ,and now somewhat ilegal

On Thu, Jun 16, 2016 at 6:29 AM, Vincenzo Iozzo <[REDACTED]> wrote:

Btw, unrelated, I was told about the jumping between banks for interests trick you pulled a while ago, that was smart. Hats off

Sent from my Iphone

On Jun 16, 2016, at 06:24, jeffrey E. <[REDACTED]> wrote:

yes, that makes sense, as long as milliseconds translates to profit,

On Thu, Jun 16, 2016 at 6:11 AM, Vincenzo Iozzo <[REDACTED]> wrote:

Actually the better example is: "if we can shave off a couple of milliseconds when we execute the trade"

But yeah, it's a bit moot anyway

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On Jun 16, 2016, at 06:05, jeffrey E. <[REDACTED]> wrote:

I dont know of any that would open their books. also most are probabilistic , so an increase wouldnt be easily determinative

On Thu, Jun 16, 2016 at 5:23 AM, Vincenzo Iozzo <[REDACTED]> wrote:

Btw do you know anybody well that does quantitative trading/hft? I have been thinking of trying a new type of consulting where the formula is roughly

"I audit your code, if I find anything that can be optimized I get 10% cut of the extra revenue you make thanks to the optimization"

Technically it's not restricted to hedge funds (eg: this would work equally well for Google and the likes) but the connection between optimized code and increased revenue is probably clearer for hedge funds, plus they have a lot of customized code so higher chances that they messed up something

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On Jun 15, 2016, at 18:22, jeffrey E. <[REDACTED]> wrote:

fun, but the only important ones would be hillarys secret

On Wed, Jun 15, 2016 at 5:54 PM, Vincenzo Iozzo <[REDACTED]> wrote:

[REDACTED]

Sent from my Iphone

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