Top Skills

Statistical Arbitrage
Data Analysis
Trading Strategies

Certifications

Automata Theory
Data Analysis
Modelling Experimental Data (Graduate Diploma)
Statistical Inference (Graduate Diploma)
Probability (Graduate Diploma)

Quant Trader
London, England, United Kingdom

Summary

Experienced Quant and Trader with a demonstrated history of working in the investment banking industry. Skilled in Electronic Trading Systems, Trading, Quantitative Research, and Development. Strong finance professional with a Doctor of Philosophy - PhD focused in Mathematical Finance from Imperial College London.

Experience

NatWest Markets Plc
Quantitative Analyst
September 2021 - Present (2 years 10 months)
London, England, United Kingdom

Fixed Income relative value and backtesting framework.

DMO auction strategies.

Multivariate statistical methods for quant trading.

RFR OIS and bond curve construction.

Multiple data sources: Kdb, SQL, Bloomberg, unstructured data, in-house.

Private
Quant Trader and Research
February 2012 - August 2021 (9 years 7 months)
London, United Kingdom

Quant trading strategy research.

Stat arb.

Backtesting in R and C++.

Market data management and data cleaning in Python and C++.

Python 3 psycopg2, to PostgreSQL DB. C++ libpqxx to PostgreSQL DB.

Royal Statistical Society modules on statistical inference, regression and time series modelling.

R quant trading library written in C++11 using Rcpp.

Experienced in OOP C++14/C++17, Python 3, R, SQL.

Mizuho International plc
Senior Trader and Quant

July 2005 - December 2011 (6 years 6 months)
London, United Kingdom

Fixed Income quant strategy research and analytics.
ION trading system analytics, including multithreaded event-driven pricing engine.
Yield curve and OIS swap analytics for Excel C++ and ION. OIS testing for Bloomberg.
Swaps trader in USD, JPY, EUR, eurodollar bond futures and FX.
Market making swaps and options, fixed Bermudans, callable CMS spreads, reverse floaters, CRANs, PRDCs.

Mitsubishi UFJ Securities International plc
Quantitative Analyst
November 2000 - May 2005 (4 years 7 months)
London, United Kingdom

Cross asset modelling, FX, interest rate futures, swaps, exotic IR and FX.
CMS swaps and spreads, PRDCs.
Libor market model (BGM).
Monte Carlo methods, low-discrepancy sequences and variance reduction techniques.
Book hedging.
Managed C++ library and parallel processing.

Education

Imperial College London
Doctor of Philosophy - PhD, Mathematical Finance · (1995 - 1999)

Imperial College London
Bachelor of Science - BS, Mathematics · (1992 - 1995)