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Summary:

Experienced front-office quantitative technology developer and macro specialist. Delivery focused, I've worked in a wide range of roles, most recently as a senior department lead and architect at Tudor, redesigning key parts of their pricing and risk infrastructure. Expert in products across Fixed Income, Rates, FX and Equities, linear and vol.

Experience

Senior Lead Engineer, Pricing Analytics. 11/2022 – Present, Tudor Investment Corporation, London

Head of Pricing Analytics Platform strategic re-architecture, responsible for rebuilding the core pricing and risk systems at Tudor. Hands-on Quant/Developer, architect, team leader and project manager. Java (90%) with C# and python.

- Driver and architect behind modernization plans, a multi-year project to streamline and transform Tudor's pricing platform. Key components include distributable pricing models, record-and-replay parameters, and maximal transparency allowing feeds to Excel/python as well as key applications.
- Expert in curve-building (both single and cross-currency), pricing and risk of swaps, basis swaps, vol products (swaptions/fx), fixed income.
- Involved in all aspects of development, including coding, advising on pricing and risk approaches, development tools and methods, and code critique. (Java/C#/Python).
- Currently lead a core team of 3 to 4 engineers, wider team of 13,
- Over the last few years, I have also been involved in managing a substantial number of critical systems for pricing and risk in the Tudor legacy stack. Main stakeholders include Middle Office, Risk Management, and PMs.
- Project management tasks have revolved around the triage and prioritization of requests, managing delivery, and regular stakeholder meetings to course-correct. Kanban approach with long-term goals overlaid.

Lead Engineer, Macro Quant Development. 4/2018 – 10/2022, Balyasny Asset Management, London

Helped develop all key components in BAM's Macro post-trade pricing and risk platform, 'Turbo'. From a code-base in C, we modernized and industrialized what was a spread-sheet toolkit and transformed it into an enterprise pricing and risk management system. Rates, Fixed Income & FX, C/C++/Python.

- Lead developer in a global team of 5-6. Functional lead of the Turbo workstream, a global team of 9, worked to co-ordinate and prioritize development and support.
- Support for PM teams globally - including: problem analysis (with our application support team), helping with pricing and risk tools (Excel/python), and co-ordinating/prioritizing new development.
- Led re-engineering projects for curve-fitting, market data distribution, and interest rate risk (using forward-wave approach), among many other projects.

- Encouraged teamwork and a focus on practical goals – delivering maximal change for minimum investment.

IT Business Analyst, Strategic Regulatory Initiatives *2/2017 – 2/2018, UBS, London*
Contract role, regulatory, technology analyst.

Technical Business Analyst *5/2016 – 11/2016, Credit Suisse, London*
Contract role, Risk Management, developing exposure tools for regulatory reporting (R).

Senior BA/Project Manager, Equity Finance IT *5/2014 – 5/2016, J.P. Morgan, London*
Project manager/technology analyst. Ran team to develop improved risk reporting for equity swaps business. (Java)

Senior Developer, Fixed Income IT *4/2012 – 4/2014, Morgan Stanley, London (Contract)*
Contract role, front office fixed income (Java).

IT Development Manager (BA/PM), FX IT *6/2006 - 11/2011, HSBC, London*
Technology PM/Developer. Multiple roles over 6 years, from hands-on front office Quant/Developer (FX/Java) to running a team to develop real-time FX risk reporting for the PB business. Lead architect for new FX PB Margin Engine covering cash, forwards and vanilla options.

Partner, Project Manager *4/2003 - 6/2006, Vichara Technologies, London/Delhi*
Vichara is a finance-focused IT consultancy. In my role I oversaw multiple development streams, working with 40+ staff in India. Clients included banks, hedge funds, and service providers. Supervised between 8 to 14 staff members.

Commodity Derivatives IT Team Lead *8/2002 - 4/2003, Barclays Capital, London*

Derivatives Trader *1/2001 - 8/2002, Citigroup, London*
Trader of hybrid, multi-asset derivatives and structured products.

Software Developer, Interest Rates, *6/1996 - 12/2000, Citibank, Salomon Smith Barney, NewYork/London*

Responsible for Citibank London's exotic rates pricing and risk management system. Wrote major parts of all system components, from curves to models to user interface (C Library with Excel front-end).

US/UK Dual Citizen

London is my home, but I enjoy travel for work and leisure.

Education

J.D. (Doctor of Law), University of Virginia, Charlottesville, USA, 1995

B.A., Swarthmore College, Pennsylvania, USA, 1985 (Physics and Computer Science)