Thomas Wallis

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KEY SKILLS

- Problem solver, firefighter with the big picture strategic perspective.
- Passionate about implementing change to increase the speed and quality of software delivery.
- Experienced in leading offshore teams to implement difficult change.
- Ability to keep a clear head and maintain a very high standard of work under pressure.
- Highly numerate and logical, with the benefit of sound common sense and the ability to think quickly on my feet.
- Able to see to the heart of a problem and develop the most efficient solution.
- Extremely confident and a clear communicator.
- Able to communicate at all levels from middle-management to CEO.

TECHNICAL SKILLS

- Languages: C# 6 years; SQL; Python; MATLAB; LabVIEW; Fortran; VBA
- Technologies used: Visual Studio; TeamCity; JIRA; git; github; SVN; DataSynapse; Autosys; PowerShell;

EMPLOYMENT AND WORK EXPERIENCE

Nov 2012 - Present UBS Ltd. Investment Bank, Liverpool Street, London

Dec 2016 – Present Technical Release / DevOps Manager (Risk Analytics IT)

Running two teams within the RA IT department:

Environment Support Team: Offshore team, online 24/6 to run the UAT/IA environments in parallel with Production, deploy new changes for testing, run full front to back testing each day, feed results to downstream test environments on select days, co-ordinate efficient usage of large grid, including a PoC AWS cluster.

DevOps Team: Mix of on and offshore, building tooling to keep the UAT/IA environments in line with Production, establish branching strategy, CI/CD tools and procedures, perform upgrades to infrastructure.

As the manager of these two teams I have been central to envisioning the concept and implementing the strategy to revolutionise the integration and deployment of new change to the platform both to UAT/IA and Prod environments. Leading strategic discussions on environment use, release schedules, critical updates, prioritising the backlog of work, firefighting on a daily basis.

Achievements:

- Reformed the branching strategy and introduced automated testing which gives us a consistently green build for multiple release branches, compared to a previously unbuildable Develop branch.
- Ability to deploy into three Prod-like environments the same day that change is accepted and committed to the release branch, compared to code being deployed to one out of date environment on an at-best weekly basis.
- Running front-to-back testing on three Prod-like environments daily with outputs that are of high enough quality that stakeholders can perform meaningful analysis, compared with one or two days per release cycle of dubious quality.

Scrum Master for Dev team within the RA IT department. Responsibilities included:

- Contract negotiations, both renewals and new contracts
- Removing blockers for the team, facilitating planning and retrospective meetings, ensuring a constant backlog of work was available, fully specified and understood.
- Enabling a learning culture for both junior and senior members of the team.

Achievements:

 Supported the team through a very intense release, providing motivation and assistance whenever necessary.

Mar 2016 – July 2016 Resource Pool Manager (Finance and Risk Department)

A short lived operating model within the IB created a role for an IT Developer Manager responsible for 38 developers spread across a number of projects, including both permanent and temporary workers. Responsibilities included:

- Contract negotiations, both renewals and new contracts
- Reviewing approvals for access to systems and software
- Understanding the needs and requirements of all pool members, identifying and resolving issues
- Co-ordinating resource allocation with Delivery Leads to ensure key projects are able to deliver on time and within budget

Achievements:

- Organising external training for all permanent employees in my pool
- Ensuring that all necessary contract renewals have occurred on time despite enormous budgetary and head count restrictions

Nov 2012 – Mar 2016 Senior C# Developer (Counterparty and Treasury Risk Analytics IT)

The Risk Analytics IT department are responsible for the Basel III compliant Credit Valuation Adjustment and Counterparty Credit Risk Management platforms within the IB. The systems source the data from multiple areas of the bank before providing daily feeds to the business as well as ensuring that all models are regulatory compliant and fully tested.

Responsibilities included:

- Involvement in the full development cycle as well as critical production issues
- Acting as stand in scrum leader, leading stand ups, retrospectives and sprint planning meetings
- SME for Backtesting models, including grid optimisation and scheduling
- Distributing knowledge to offshore teams and improving their productivity

Achievements:

- Adapting the existing Risk Analytics core program front to back to allow backtesting of any new quant model (i.e. ETD Initial Margin, ETD CloseOut, IR/FX, Equities, Commodities and Long Horizon). This involved ensuring that both the regulatory department's requirements and the quant department's desired outputs were compatible as well as working through a number of different iterations of the Backtesting program. This included amongst others, moving from a grid distributed set of market data and brownians to a distributed centralised cache, optimising the storage and transfer of interim results and including additional aggregation points between trade level and portfolio level results.
- Completing numerous 18 month Backtesting submissions to FINMA and PRA covering both OTC and ETD models, including ETD Initial Margin, ETD CloseOut, IR/FX Skew Model changes and Long Horizon
- Taken on increased responsibility within the department due to severe headcount reduction, rapidly becoming an integral part of determining the strategic direction of the department
- Recognised as a key contributor who is relied upon to step in and help struggling programs over the line

Nov 2011 - Nov 2012 d-fine Ltd, Financial Consultancy, Kings Road, London

d-fine Ltd is the London branch of a German Financial Consultancy, specialising in providing risk management services to banks, financial regulators, insurance companies and hedge funds.

As a consultant at d-fine I worked on a project at the investment bank UBS focusing primarily on the Backtesting system for the CVA team, where responsibilities have included

- Refactoring existing code to improve stability and efficiency.
- As part of a team of four designed and developed a suite of programs to encapsulate all relevant functionality, including a client facing interface, calculation, recovery and reporting of results.

Achievements:

- Drastically reduced the time required to recover large queries from ~ 6 hours to less than 20 minutes.
- Integrated a system for storing requests and results direct to a database.

Nov 2009 - Nov 2011 Barnett Waddingham LLP, Actuarial Consultancy, Cheapside, London

Barnett Waddingham is an Actuarial Consultancy specialising in pensions and insurance, with a team of approximately 20 working on Life and General insurance.

As an Actuarial Assistant responsibilities include:

- Data processing and production of working papers for CMI Mortality Investigations, in particular the analysis of Self Assured Pension Schemes and their related mortality experience
- Capital reserve calculations for a Lloyd's Life Syndicate using both GI and Life insurance techniques
- Drafting articles for publication in industry publications
- Performing technical presentations to the team as part of a knowledge transfer system.
- Modelling new investment products for a life insurance company

Achievements:

- Passed 3 Actuarial Exams: CT1 (Financial Mathematics), CT2 (Finance & Finance Reporting), CT3 (Probability & Mathematical Statistics) and the Business Awareness Course (CT9).
- Undertaking secondment to client in Ireland for 3 months as a trusted member of the team

Oct 2008 - Jun 2009 Technical Resources, Recruitment Consultancy, Weybridge, Surrey

Technical Resources were a small family-run company with approximately 25 employees who specialised in the recruitment of IT, Fire and Security personnel across the country.

As Fire and Security Sales Recruitment Consultant responsibilities included:

- Generation and tracking of job leads
- Building strong client relationships to ensure future business
- Selling of the "Technical Resources" processes and their key USP's to win business
- Understanding clients' key needs and matching requirements
- Sourcing and registration of candidates
- Liaising with clients to organise interviews and negotiate remuneration and extra benefits.
- Large emphasis on business over the phone

Achievements:

- Highest earner in the company for two months running, despite being the most inexperienced consultant and in the largest market downturn for a decade
- £20,000 of business generated from the only two client meetings conducted.
- Consistently praised for efficient, hard-working and organised approach.
- Offered a 25% pay rise on basic salary with a greatly increased commission structure when handing in notice

Jan 2007 - Jan 2008 Rutherford Appleton Laboratory, Didcot, Oxfordshire

As part of my Masters Degree I was required to spend a year working at a top level research facility writing my thesis.

Whilst working for a team of designers who were pioneering back-illuminated CMOS image sensors my responsibilities included:

- Designing and programming a complex system for testing, calibrating and interpreting the results given by these image sensors.
- Gathering large quantities of data and conducting highly analytical calculations to interpret it
 efficiently and correctly.
- Writing programs in both MATLAB and LabVIEW to facilitate the accumulation and formatting of data and advising the designers on the implications of the findings.

Achievements:

- Completing two projects to a much higher than expected standard
- Making such a large contribution to an ongoing project the hiring of a full-time technical researcher was considered to fill the void I would leave despite another student taking my place.
- Achieved a First Class Honours Average (71.5%) for my Thesis.

2006 (Summer) Foxtons Estate Agent, Chiswick, London

Sales negotiator, generating initial interest, conducting viewings and negotiating the sale of properties in the Guildford area.

2004 (Summer) Mark Warner Holidays Company, Palm Beach, Turkey 2005 (Summer) Mark Warner Holidays Company, Abu Soma, Egypt

RYA Dinghy Instructor, part of a large waterfront team responsible for teaching RYA Level 1 and 2 courses.

EDUCATION

2002-2008 Masters Degree

MPhys (Hons) Physics with Nuclear Astrophysics University of Surrey, Guildford, Surrey UK