James Elsley **Execution Trader**

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Analytical and motivated professional with hands-on experience in financial markets. Expertise across asset classes, including execution of futures (equity indices, commodities, bonds and STIRs), FX, Repo, Bonds and technical knowledge of a vast basket of other fixed income products. Adept at the management of large order flows and monitoring of a wide range of positions whilst also working to identify inefficiencies in current methods. Excellent interpersonal and communication skills. ***Areas of Expertise include:***

- OMS platforms, ECNs, Algo applications
- Risk Assessment & Mitigation
- Real-time risk management
- Proficient in Excel and VBA
- Detail oriented, organised, diligent
- Data Analysis with R & Python
- Trading Operations
- Excellent Communication

Professional Experience

BH-DG Systematic Trading LLP/DG Partners LLP • 2017 to Present

EXECUTION TRADER

Execute orders for the systematic leg of the business by working with primarily DMA workflows, including use of vendors and bank execution algorithms for FX forwards and Futures, including major and EM currencies, Bonds, Equity indexes, and Commodities. Monitor risk and P&L to ensure performance and more obscure market issues are communicated with research and CRO. Conduct liquidity analysis and monitor commodity curve movements to identify opportunities. I also cover the discretionary desk trading role, executing a broad range of fixed income products for the portfolio managers including FX, FXO, IRS, Futures, ETO, Bonds and Repos, as well as monitoring position risk, P&L and liquidity. Work with large volumes of data using R, Python & Excel (vba) to develop scripts & GUIs that allow insight to execution efficiency as well as risk exposure and theoretical model changes.

Key Accomplishments:

- Played a key role in the development of our execution approach to capture alpha whilst the capital traded increased significantly.
- Reduced heavily trading costs across wide range of traded futures by utilising post-trade analysis.

Stone Milliner Asset Management LLP • 2017

MIDDLE OFFICE

Provided post-execution support to the execution desk. Ad hoc responsibilities of my role involved trade reconciliation, liaising with our prime broker and clearing agents to ensure all trades were settled, margin & unencumbered cash management and report creation to highlight key economic & trade lifecycle events.

Key Accomplishments:

- Worked closely with the execution desk to automate a number of reports that highlighted key trade lifecycle events of the PMs positions.

DG Partners LLP • 2015 to 2017

TRADING SUPPORT/MIDDLE OFFICE

Provided support to Macro PMs and systematic trading desk to ensure smooth operational flow of all trades post-execution. Ad hoc responsibilities included trade capture and generation of P&L, risk and position reports for the PMs and Systematic Desk as well as assisting the execution team (i.e. pricing IRS unwind packages). Liaised with the prime brokers and clearing agents to ensure timely settlement of all trades. Collaborated with fund administrators to confirm accuracy in pricing, NAV figures, P&L and resultant performance data. Ensured give-up agreements & KYC forms were up-to-date and agreed for our counterparties and executing brokers.

Key Accomplishments:

- Wide range of product areas including FX Forwards and Options, IR derivatives (swaps, swaptions, FRAs), bonds and repos, and ET Futures and options.

- Pivotal role in the implementation of Sophis; working with both the PMs and technology development teams to ensure real-time risk and P&L were correct.
- With the use of VBA, managed to add efficiency to the team by automating many processes that left us open to opportunity for operation error in reconciliation and generation of reports.

Citi Global Markets LTD • 2012 to 2015

EMEA Rates Trading Desk Support | G10 Cash Trading Desk Support

Aided the Euro, Inflation, Sterling, STIR and EM rates trading desks. Performed P&L and risk reconciliation post-trade affirmation and engaged with trading to identify real-time risk exposure and P&L is as expected and evaluated trade capture errors with urgency if not. Performed day-to-day activities to establish robust process flows by utilising technology solutions, such as development of macros, system enhancements, and integration of internal and external systems. Generated analytical reports on an hourly and end-of-day basis to be reviewed by both senior trading desk heads and middle office management.

Key Accomplishments:

- Supported or provided assistance to the majority of desks on the fixed income floor covering bonds, ET Futures & Options, Swaps, Swaptions, and FRAs.

EMEA Rates Sales Desk Support

Corresponded with both trading and sales desks to maximise satisfaction with post-trade flow into risk and settlement systems. Communicate directly with sales clients to ensure any amendments or updates to existing positions were correctly reflected. Planned, executed and processed swap portfolio compression exercises (TriOptima), both for bilateral and central counterparty facing trades.

Key Accomplishments:

- I was the primary interface to the swap compression cycle organisers and other external participants as well as coordinating book-level risk neutralisation within Citi.
- Built robust relationships with clients to manage any novations, unwinds or new allocations.

Education & Training

MEng Civil Engineering
UNIVERSITY OF LOUGHBOROUGH | England | 2012

Technical Skills

Microsoft Excel (Macros, pivot-tables, formulas, etc.) | R and Python (predominantly data analysis with pandas)
Bloomberg | Sophis | Tradeweb | Markitwire