THOMAS CHAMBERS

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PROFESSIONAL PROFILE

Senior Quantitative Business Analyst with eight years investment banking experience across Equity Derivatives Front Office and Market and Counterparty Credit Risk. Strong technical background allied with management insight from MBA study supports reputation for delivery across the trade life-cycle. Promoted to VP at earliest opportunity and recognised across business and technology leadership for a strong work ethic and as a self-starter. Currently leading the business analysis function on a multi-million euro stress testing transformation program, including functional oversight for ~25 experienced analysts across multiple geographies to deliver complex change for both regulatory and internal risk management use cases.

QUALIFICATIONS

MEng Engineering Science (1st Class Honors)	University of Oxford (Jesus College), 2005-2009
MBA	Open University, 2018
SAFe 4 Program Consultant	2018
IIBA Certified Business Analysis Professional	2016
GARP FRM	2014

PROFESSIONAL EXPERIENCE

DEUTSCHE BANK - ENTERPRISE RISK TECHNOLOGY - VICE PRESIDENT

April 2014 – present

Business Analysis lead and in-house analytics library subject matter expert specifying and delivering complex system integration projects for Market and Counterparty Credit Risk, adhering to all regulatory audit standards.

PROJECT EXPERIENCE

Stress Testing Business Analysis Lead:

- Develop and maintain program epic and features backlog for market and counterparty credit risk
- Manage demand and contribute SME knowledge to technology strategy, collaborating with MD and D level stakeholders across Risk and Technology Functions
- Communication of program to related stress testing initiatives
- Key change agent in department wide adoption of Scaled Agile Framework
- Line management responsibility for three employees in London and functional oversight for ~25 analysts working across multiple geographies.

Delivery of Full Revaluation Mark to Market Stress Testing Capability for the bank (2018 go-live):

- Led business analysis on a green-field initiative to migrate market risk stress testing from a book level sensitivity based approach to a front office aligned full revaluation calculation in a standalone platform.
- Generation of analysis models and system prototypes using quant libraries, VBA and Python
- Partnering with Quantitative Development team to determine implementation approach
- Launched department's first fully agile development team acting as 'Product Owner' for near-shore vendor development team of 12 full-time resources (role now delegated to a direct report) building a UI framework for risk management applications..

Closure of critical Bafin audit finding related to Market Risk RWA calculation methodology:

- Migration from a sensitivity based Monte Carlo calculation to front office aligned full revaluation for non-linear credit risky derivatives to facilitate Incremental Risk Charge model approval and regulatory reporting
- Management of a team of Business Analysts to elicit requirements and generate analysis artefacts
- Coordination and prioritization of issue resolution across 15 globally distributed technology platforms
- Generation of analysis models and system prototypes to facilitate development activity
- Acting as a key IT partner for senior business stakeholders
- Provision of subject matter expertise on business problem to development community
- Handover of developed solution to support functions

DEUTSCHE BANK EXOTIC EQUITY DERIVATIVES TECHNOLOGY January 2011 – March 2014

Hybrid Business Analyst / Project Manager / Developer located on the trading floor; role included specifying and delivering change across Trade Booking/Capture, Market Data Delivery, Risk and PnL Generation, Risk and PnL Reporting, along with oversight for early life support and handover to production support. The exotic equity derivatives desk is a major contributor of PnL and risk manages some of the most complex deals in the bank.

PROJECT EXPERIENCE
Intraday and EOD Risk Platform Migrations:

- Risk platform migrations necessitated to consolidate complex legacy risk and PnL generation architecture
- Developing and delivering the book of work and tracking delivery of tasks to migrate 10 Trading accounts onto intraday risk and pricing platform (5 Accounts in NY and 5 Accounts in APAC)
- Developing and delivering the book of work and tracking of tasks to migrate 3 Trading accounts (NY) onto EOD risk and pricing platform, including downstream connectivity
- Coordination of activities required to achieve migrations, working closely with trading to understand content of accounts and specific risk delivery requirements, training of new regional SL1/2/3 support staff, coaching Front Office users through migrations and requirements gathering and documentation for platform enhancements post-migration.

Analytics Library Migration:

- Project initiated to close multiple audit findings related to legacy pricing library being used for Official calculations
- Design, build and test of remediated 'templates' required by the platform for pricing and risk generation
- Generation of automated senior stakeholder reporting
- Design and oversight for execution of testing, sign off and migration process

Market Data Delivery Platform:

- Market data delivery platform generates all market data inputs for pricing as required by analytics library, application runs several hundred times a day, five days per week serving the Equity Index Exotic desk globally ~25 traders. Significant changes were required to support migrations onto strategic risk platform.
- Initially working as a developer in the application writing code in VBA, developed role into product owner with 1.5 full time development resources
- Formalisation of development testing and release processes for the application and training of support staff
- Generation and validation of formal business requirements for next generation strategic market data provisioning solution

DEUTSCHE BANK GRADUATE SCHEME September 2009 – December 2010

- Gained experience in Front Office Desktop Support, Project Management and Vendor Management

SPECIFIC INDUSTRY EXPERIENCE

Skills:

- Python used to develop desktop tools for repeat analysis tasks
- Working knowledge of Oracle and Hadoop technologies for data retrieval (SQL, Hive)
- Experienced in DB's in-house analytics library and associated 'C-like' scripting language
- Experienced in Microsoft Office, including fluent use of excel VBA to automate repeat activities
- Hiring and team building (3 direct reports, with proven track record for getting employees promoted)

Product Experience and Exposure:

- Pricing and risk management of equity derivatives from vanillas to exotics
- Market and counterparty credit risk management, quantitative techniques and regulatory landscape
- Software development lifecycles and business analysis best practice

OTHER INTERESTS

- Member of GARP (Global Association of Risk Professionals)
- Member of IIBA (International Institute of Business Analysts)
- SAFe certified coach and practitioner
- Eight year commitment to DB's CSR initiatives including weekly mentoring in schools and economics classes
- Regular contributor to graduate and senior hire recruitment initiatives
- Keen rugby player and active Level 2 qualified rugby coach