

Samuel Watts

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Education

University of Oxford – MSc in Mathematical Finance 2015 - 2017

- Part time course studied alongside full time job
- Research projects on machine learning for hedging strategies, modelling market microstructure, and CDS modelling in the financial crisis. Dissertation under Riccardo Rebonato proposing a behavioural economics explanation for why the slope of the yield curve is a good predictor of excess bond returns. Copies available at <http://samueldwatts.com/research/>

University of Warwick – Master of Mathematics, First Class Honours 2008 - 2012

- Noteworthy Modules: Master's Research Project modelling Twitter trends, Stochastic Analysis, Structures of Complex Systems, Population Dynamics, Matrix Analysis & Algorithms, Combinatorial Optimisation, C Programming, Chinese 1 & 2, German 3

Professional Experience

Co-founder and CEO – CodeREG 2018 - Present

- Co-founded regulatory technology startup. CodeREG automatically monitors and verifies compliance through digitised financial regulation.
 - Performed extensive business and market research.
 - Responsible for customer development, sales and raising investment.
 - Co-designed technical solution and executed front end and data development work.
 - Was part of the prestigious tech accelerator programme Entrepreneur First, who also invested in the company.

Senior Consultant – d-fine Ltd. 2013 - 2018

- Business analysis for redevelopment of proprietary exotics and structured product trading platform at a top tier bank to ensure MiFID II compliance
 - Wrote technical specification combining regulatory, business and user requirements
 - Role required interfacing with and managing a diverse range of stakeholders to deliver project within tight time frames
 - Project management support for development team
- Development and support for Front Arena trading platform at a top tier global bank
 - Implementation and adjustments of various tools and processes in Python and ASQL, e.g. creation of trade entry GUIs for structured products, enhancement of corporate action process, migration from a legacy FA instance to recent version
 - Performed 3rd level support: problem analysis, defect fixing and changes as part of run-the-bank and change-the-bank activities covering all aspects of the system
 - Introduced new and improved testing regime using HP's ALM software system. Wrote and performed extensive front-to-back test cases
- Support for a large portfolio migration of OTC derivative trades to spin-off a separate legal entity of a top tier global bank
 - Design and implementation of the migration process in Front Arena
 - Adjustment and extension of a complex XML-based trade interface for fixed income derivatives
 - Implementation of an interface to import and enrich counterparty data

- Support for test activities
- Coordination with up- and downstream applications as well as the technical and functional testing teams during all phases
- Specification, implementation and adaptation of a supervisory risk and impact assessment system at a major European regulatory body for the finance sector
 - Technical specification according to business requirements following supervisory methodology
 - Specified and developed data model alongside generating dummy data
 - Led development of risk assessment module as well as report development team, working closely with multiple stakeholders to specify and deliver requirements
 - Researched and implemented automated load testing system
 - Wrote and performed large variety of automated, unit, factory and user acceptance tests
 - Fixed wide range of web application, report and data model related bugs and improvements using C#, HTML, Javascript, SQL and MS SSRS
 - Planned and delivered system training alongside preparing extensive training materials and building dummy training environment. This also included training other trainers to deliver the prepared training
- System implementation of a supervisory risk and impact assessment system at a European regulatory body for the finance sector
 - Gathered report requirements from business area representatives
 - Developed and expanded library of reports using SQL and MS SSRS
 - Fixed wide range of report and data model related bugs and improvements
 - Prepared training materials and feedback, and assisted in training

English Language Teacher – Jiujiang No. 3 Middle School through the British Council 2012 - 2013

- Full time position planning and teaching 18 lessons a week alongside organising extra-curricular English activities.
- Managed classes of 70+ students unassisted.
- Tailored lessons to teach a wide range of abilities from absolute beginners to nearly fluent.
- Used creative thinking in order to overcome language barriers and successfully teach large classes.
- In-depth insight into and experience of Chinese culture and language.

Interests

- Travelling. Playing, writing and listening to music. Running and weightlifting.

Skills

- Programming languages: C#, Python, MATLAB, SQL, XML, HTML, Javascript, ReactJS, and R.
- Software: MATLAB, MS-Office Suite, MS-SQL Server Management Studio, MS-SQL Server Reporting Services, Visual Studio, and Front Arena.
- Operating systems: Mac OS, Windows XP, Vista, 7, 8, 10 and Linux.
- Intermediate Mandarin Chinese and German.
- 'Teaching English as a Foreign Language' qualified.

References available upon request.