



Reece Granville

Software Enthusiast

I am a confident self-motivated individual with excellent communication and interpersonal skills both written and verbally, with +8 years of professional experience in both finance and technology. I have great attention to detail, with a keen eagerness to continuously learn. I have a passion for data, DevOps and emerging-technologies.

EXPERIENCE

● Interest Rate Options Broker OTC Oct 2021 - Current Role

TPICAP

Working as an Interest Rate Options Broker within the TP ICAP group. Maintaining client relationships with top tier dealer banks. Responsible for executing trades and managing client orders related to interest rate derivatives in over-the-counter ('OTC') markets. Gaining a strong understanding of fixed income products predominately swaps, options, swaptions, caps, floors, futures, and exotics. Ensuring accuracy and timely execution. Accountable for the USD pricing screen, accurately pricing option volatility, facilitating informed decision-making and price discovery for clients. Coupled with a software engineering background, allowing collaboration with both quant and tech teams to develop pricing tools and algorithms. Implementing in-house applications to analyse live market trades and historical data, leveraging in depth excel and python libraries (QuantLib,Flask) to build sophisticated analysis of real-time execution posted to Swap Data Repositories, contributing to the firm's competitive edge in options broking.

- Owner of in-house pricing applications for swaptions, caps, floors, and exotics.
- Adjusting SABR parameters in real-time to reflect market moves.
- Manage the development and operation of in-house dealing platforms.
- Running of daily auctions and understanding internal platform functionality.
- Communicate market prices to banking institutions.
- Up to date knowledge on regulatory procedures for both the FCA and NFA.
- Implementing price analysis widgets using a variety of Python frameworks.
- Experience with MarkitWire and regulatory reporting.
- Experience with in-house deal management systems.

● Operation Analyst Jan 2021 - Oct 2021

Analytico | Crypto | RUST

Supporting a 24/7 low latency, leading market maker/liquidity provider on Binance. Working in a fast-paced trading environment, proactively detecting issues and resolving on-going problems. Assisting in the build and optimisation of Analytico's cloud-based systems. Experience with AWS EC2 lambda instances, integrating amazon CloudWatch logs to DataDog. Using DataDog as a centralised logging system, creating alerts and real time monitoring to highlight issues.

● Application Specialist Apr 2016 - Jan 2021

Amelco | Sportsbook | Technology

Providing 3rd line technical support to in house white-label platforms used by tier 1 leaders in the sports betting industry. Working in a AGILE/SCRUM development team of 9, owning the delivery of new features and change requests that manifest from the front line along with the full issue management lifecycle, from identification through to production deployment. Owning the change lifecycle disciplines for internal java and python-based applications, and the integration of 3rd party data providers such as Betradar, Tipex,SIS,PA and Lsports. Acting as a product owner representing the user base in daily stand ups raising new features and bug fixes in the form of user stories JIRA, prioritising when appropriate. I share knowledge with other members by documenting on confluence, this documentation also enables a smooth handover to L1/L2 support teams. I manage the set up and installation of new technologies in test environments working closely with the DevOps team and the subsequent set up of system monitoring pages in ZABBIX and alerts via SLACK. Having moved from a monolithic application to distributed services (springboot) communicating via kafka, I provide input to and review the creation of regression test scenarios, along with performance/load testing. In addition, supporting the in-house data science models used for internal pricing and integrating this to our incumbent applications. This includes debugging and testing features, comparing against competitors, whilst liaising with traders and senior management to identify areas of continuous improvement. Taking ownership of release's front to back exposes me to all aspects of the SDLC working in partnership with the development team.

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🌐 LinkedIn

🐙 Github

Linux

Design

Python

AWS

Flask

HTML

CSS

SQL

Javascript

CISI UK Regulation

(Dec 2023)

NFA Swaps Proficiency

(Jan 2024)