

ALEXANDER CHURCH

Education & Qualifications

<i>AMCT - 2010</i>	<i>Diploma</i>	<i>Associate Membership of Corporate Treasurers</i>
<i>AMCT - 2010</i>	<i>Distinction</i>	<i>Certificate of Risk Management</i>
<i>AMCT - 2009</i>	<i>Distinction</i>	<i>Certificate of Financial Mathematics & Modelling</i>
<i>AMCT - 2009</i>	<i>Pass</i>	<i>Certificate of International Treasury Management</i>
<i>1st Class Hons - 2007</i>	<i>Imperial College London</i>	<i>MSci Physics ARCS</i>
<i>A2 Extension - 2003</i>	<i>Merit</i>	<i>Advanced Extension Level Physics</i>
<i>A2 Level - 2003</i>	<i>2 A's in</i>	<i>Physics and Mathematics</i>
	<i>B and C in</i>	<i>Chemistry and Further Mathematics</i>
<i>AS Level - 2002</i>	<i>3 A's in</i>	<i>Mathematics, Physics, German</i>
	<i>B and C in</i>	<i>Chemistry and Further Mathematics</i>
<i>GCSE - 2001</i>	<i>6 A*'s in</i>	<i>Mathematics, Physics, Chemistry, German, French and Geography</i>
	<i>3 A's in</i>	<i>English Language, English Literature, Biology and a B in Latin</i>

Professional Experience

April 2011 - Current: Barclays - Portfolio Optimisation

Achievements:

- Built a valuation model for a £15bn book held at fair value known as CHET.
- Improved Risk Weighted Assets (RWA) calculation process to allow for Weighted Average Life (WAL) generating approx £3.6m of additional revenue potential for Barclays.
- Produced concise senior management holistic risk metrics pack for CHET.
- Self taught derivative valuation techniques and risk hedging approaches.

Responsibilities:

- Solely responsible for producing a balance sheet, P&L and cash flow for the CHET book along with delta, gamma and cross gamma explain components for interest rates etc.
- Run the RWA WAL adjustment each month.
- Mentor/line manage a graduate and support my line manager with data and analysis work.
- Monitor and value long term fixed rate lending in Barclays Corporate greater than £10m.

Jul 2008 – April 2011: Barclays Corporate Bank - Quantitative Analyst.

Achievements:

- First in my graduate intake to be offered promotion to a permanent position in Barclays.
- Implemented online RWA regulatory capital calculator.
- Implemented full multi-lingual online pricing tool facility analyser.
- Built an online Dashboard allowing senior management to graphically drill through corporate book and view pertinent risk metrics.
- Self taught myself how to setup APACHE web servers, program/design aspx websites.

Responsibilities:

- Accountable for every aspect of the Quantitative Analytics team online tools.
- Automation and coding of Quantitative Analytics functions and numerical simulations
- Run inductions for new team members.

Sep 2007 - Jul 2008: Barclays graduate scheme – Graduate Relationship Support Manager

Achievements:

- Built relationships with large media customers and managed their day to day banking needs.
- Organised the call of a sale and leaseback (S&L) book with a nominal value of over £1bn.

Responsibilities:

- Liaising with internal/external lawyers and calculating SWAP values for S&L book.
- Managing customers expectations and delivering first class customer service.

Sep 2006 – May 2007 University Final Year Project:

- Programmed and wrote my MSci thesis on Dusty Plasma physics simulations.
- Built up my computational and analytical skills.
- Learnt how to convey my findings using custom designed computer graphics in OpenGL.
- Presenting my findings to peers.

Jul 2006 – Sep 2006: Internship for Barclays Bank - Premier Bank Southern Placement.

Achievements:

- Created a customer satisfaction Excel database.
- Built spreadsheet product placement maps for all 88 UK relationship managers.
- Build automated target spreadsheets for management.
- Consistently exceeded targets and expanded original remits where appropriate.

Jul-Aug 2002 and 2003: Imperial College London – Summer Researcher

- Improved my analytical skills through researching potential hydro electrical sites.
- Led a team of 5 prioritising and planning goals & gave a successful presentation of findings.
- Presented findings to two FTSE 350 CEO's.

Interests, Hobbies and Sports Pursuits

- Skiing
- Travelling
- Programming
- Technology, Entertainment and Design aka TED
- Reading
- Film and cinema

Degree Course

Physics Masters MSci 1st Class Honours. During this course I learnt how to analyse data qualitatively, write concise scientific reports on my findings and solve problems using my acquired analytical skills. C++ programming in my third year was part of a computational physics course also covering how to give PowerPoint presentations. I participated in group projects, sharing the work load and presenting as a team. My specialities cover computational, device, space and communications physics.

Profile

- Always keen to learn new concepts and ideas. Able to self teach as well as learn from and emulate more experienced colleagues.
- Creative in presenting information to a wide variety of audiences and able to convey complex analysis in a clear and concise manner.
- Able to rapidly disseminate information and draw conclusions utilising a rigorous analytical approach.
- Enjoy numerical analysis of real world problems.
- In depth applied .Net programming experience in C#, C++ & vb.net. Proficient in SQL, JavaScript and ASP.Net. Have also programmed in CUDA (massively paralleled code for NVidia graphics cards).
- Team sports such as Rugby, 1st XV at school, have taught the value of team playing and how it contributes to success in competitive environments.
- Highly proficient in Microsoft Office especially in Excel data analysis, VBA macro programming, web query data imports and mail merge applications.
- Working knowledge of Economic Capital calculations, Risk Weighted Asset calculations, Counter Party Risk, Vasicek models & Black-Scholes model.

Education and Further Education

THE KING'S SCHOOL

Canterbury, Kent

Sep 98 - Jul 03 and

THE JUNIOR KING'S SCHOOL

Sturry, Nr Canterbury, Kent

Jan 95 - Jul 98

IMPERIAL COLLEGE OF SCIENCE,

Technology & Medicine, University of London,

Physics Department, South Kensington Campus

Oct 03 - Jun 07

Registry: Admissions Team B, Level 3, Sherfield

Building, London SW7 2AZ

References available upon request