

Lyndon Drake

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Profile

- Currently the short gilt market maker at Barclays Capital
- Two years of experience as a junior sterling swap trader
- Experience in analysis and software development, investment banking (commodities and fixed income front office trading systems), and academic IT
- First in Computer Science, a Commerce degree, and a PhD in Computer Science
- IT skills include C++, Java, C, Perl, SQL, constraint programming, some integer programming and optimisation, and basic finance

Employment

Barclays Capital (London), GBP Fixed Income Trading (Sep 2004 – current)

- The short gilt market maker as of Jan 2007
- Two years of experience as a junior swap trader, with my own trading book for most of 2006

Barclays Capital (London), Fixed Income IT Development Team (Oct 2003-Sep 2004)

- Worked on eT, Barclays Capital's Fixed Income electronic trading platform
- Developed trading access to the Liffe financials exchange and maintained other ECN gateway and trade capture components, developed an automatic futures trading component, developed new GUI components and maintained existing components, and integrated a rules engine to eT
- Technologies included C++, Java, scripting languages, ION MarketView, TIBCO SmartSockets (Talarian), IBM MQ, Rational Clearcase, Rational ClearQuest and TogetherSoft Together for C++, Apama

Barclays Capital (London), Commodities IT Development Team (2000-2002)

- Developed a new web-based front office trading system to replace existing paper deal entry; system handles base and precious metals trading on various markets
- My role included both analysis (involving interaction with business and operations staff) and development
- Business results: trading volume doubled while operations staff reduced, helped trading group to shift from brokerage to risk management
- Retained as a consultant during my PhD (full time Jan-Sep 2000 prior to PhD)

Software development and system administration positions in New Zealand during undergraduate study 1995 – 1999 (references available on request)

- Statistics Department, University of Auckland (Nov 1998 – Dec 1999) – development of cross-platform statistical computing software in C
- D.F. Mainland & Co. Ltd., an investment bank (Apr 1997 – Aug 1998)

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- Dr. Alistair McNaughton, Mathematics Department, University of Auckland (Nov 1996 – Dec 1996) – development of optimisation software in C
- Auckland Alarm & Electrical: system administration and support (May 1995 – Oct 1996)
- Winstone Wallboards: Lotus Notes development (Dec 1995 – Jan 1996)
- Carey College: system administration and user support (1994 – 1999)

Education

PhD in Computer Science, University of York (2000-2003)

- Seven refereed publications
- Invited presentations at:
 - Instituto Superior Técnico (Lisbon, Portugal)
 - University of Auckland (New Zealand)
 - University of Wales, Swansea
- Research student representative on the departmental Board of Studies

BSc (1st Class Honours) in Computer Science, University of Auckland (1995-1999)

- Senior Prize in Computer Science (1998)

BCommerce in Information Systems, University of Auckland (1995-1998)

Carey College (Auckland, New Zealand) (1992-1994)

- 5 UEBS subjects (A-level equivalents) in Calculus, Physics, Chemistry, English and History (1994)
- Two school Premier Awards for “Leadership, Academic Excellence and Representing the School” (1992 and 1993)
- Top mark in New Zealand for the CSSEE Computer Studies exam (1993)
- Distinction in the Australian Schools English Exam (1994)
- Two National Science Fair Merit awards (1992 and 1994)

Personal interests

- First Team for University Water Polo (2000-2003) (on committee 2001/2002)
- First Team for University Inline Hockey (2002-2003)
- Actively involved in a local church including youth clubs
- Play the piano recreationally; previously studied piano to grade 7, pipe organ to grade 5, and music theory to grade 5

Personal information

- Date of birth: 29th of March, 1978
- Marital status: Married
- Nationality: Dual British and New Zealand
- Driving licence: Full, clean