

Case Study: Alumni

Dhiren, Mathematics and Computer Science

Graduation Year: 2005

Job Title: European Volatility Trading Analyst

Employer: Barclays Capital

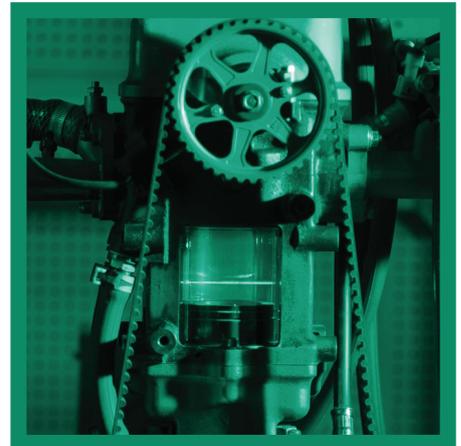
Department: Equity Derivatives Trading

What has been your career path up until now?

I started at Barclays Capital in September 2005 after completing a summer internship in 2004.

What does your job involve?

My work day typically starts at 7:00 with a quick analysis of how the Asian and US markets closed the previous night and seeing what the effect of any news coming out on the day may have on the European markets. The European equity markets are open from 8:00-16:30, so this time is usually spent managing various risks in the portfolio, making markets for clients and generally reacting to prices from brokers. After the close, traders reconcile the profit or loss made in the portfolio(s) they manage, highlighting any major risks in their book. After this the day is more or less over; however, time is usually spent producing Excel models to analyse data or reading market research.



“The Imperial Joint Mathematics and Computing course provided a good mathematical foundation to understand various derivative products at a slightly deeper level”

- Dhiren

What skills did you develop within your degree that you find useful in your present role?

The Imperial Joint Mathematics and Computing course provided a good mathematical foundation to understand various derivative products at a slightly deeper level, which combined with the computing, has helped produce various models to quickly analyse market data.

