

Claymore Marshall

Director of Algorithmic Execution - National Australia Bank

Skills & experience

Quantitative trading specialist with expertise in algorithmic execution, machine learning, and FX hedging using Python and open-source development. Claymore can support you in emotional awareness, technology literacy, critical thinking, learning and growth, and problem solving.

Claymore Marshall is a fellow and quantitative finance specialist who serves as Director of Algorithmic Execution at National Australia Bank. He has with 15 years of experience in applying advanced quantitative methods to solve complex real-world problems in algorithmic trading and financial markets.

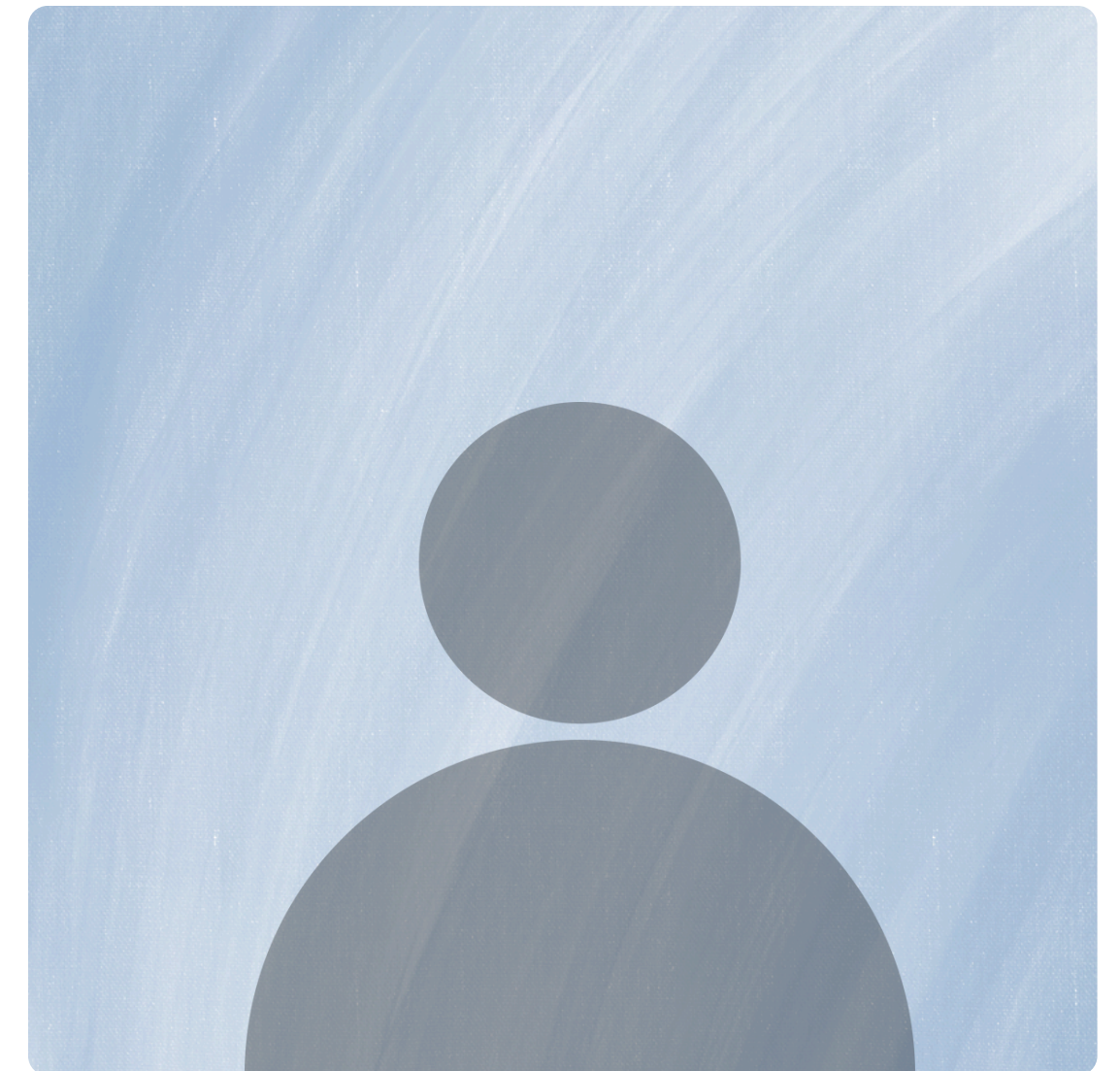
Claymore's toolkit makes heavy use of linear algebra, statistics, machine learning, and convex optimisation modelling to solve algorithmic trading problems. He uses Python and R on a daily basis to address business challenges and is a strong proponent of open source development and software over proprietary tools. He currently leads the eTrading R&D and production implementation for foreign exchange hedging and trading models at NAB.

His career spans the markets groups of three major banks globally, giving him a comprehensive understanding of how these groups are structured and operate. His guiding philosophy is that simple solutions to complex problems are often the most elegant, and he remains curious about how new technologies might help make things easier as they arise, even if their value is not so obvious for the first few years.

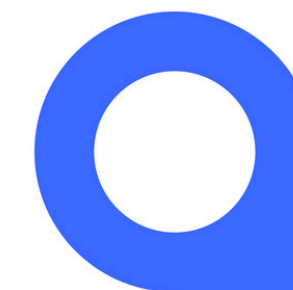
Claymore is passionate about giving back and learning from younger generations, particularly in how they approach solving real-world technical problems. He is interested in understanding the challenges facing emerging professionals. As an enthusiastic learner, he believes there is always something to learn from others once you scratch the surface, making mentoring a two-way opportunity for growth.

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