

Structured Products Quant

The scope of products covered includes US and Non-US RMBS, CMBS, CML, CDO, CLO. He/she will support the firm's Credit and Market Risk Officers in developing quantitative risk analytics, reporting and new transaction review and approval

Individual will have an understanding of structured products. Hands-on experience in commercial and residential real estate product risk management preferred. He/she must be a hands-on quant, a good communicator capable of providing thought leadership with the ability to influence discussions with other senior professionals across the enterprise.

Individual will support all aspects of risk analytics and model development:

- Develop and implement a stress testing framework across the full spectrum of structured products and risk factors to support risk measurement and monitoring
- Provide effective review and challenge of on-going infrastructure enhancement activities, particularly in the review of internal and vendor models, input assumptions, loan-level overwrites, and results.
- Develop and implement the firm's risk reporting and monitoring for structured products.
- Develop analytics and processes supporting new transaction risk management review and approval.

Job Requirements • PhD in a quantitative field

- 2+ years capital markets experience in the area of fixed income investment focused on structured products in risk management, valuation, or desk strategist.
- Hands-on experience with Polypath, Intex. Familiarity with Trepp/Compass/PPR major plus. Hands-on with database query is a must and individual must be comfortable with at least one major programming language.
- Experience with econometric modeling a plus.
- Strong communicator, energetic, team player and capable of motivating and building consensus.