

Join a team that is making a difference.

We are looking for: Pricing & Analytics

Successful candidate's profile

We are looking to hire a select group of people who will thrive in our culture and make a significant impact over the long term. Before we examine specific skill sets, we filter candidates for their ability to strongly contribute in a team environment, their love of learning and their track record of demonstrated drive, determination, and academic/professional accomplishment throughout their lives. Most critically, we are looking for individuals who want to make a long-term commitment to Chatham. We make a substantial investment in each of our employees, and we hope that each Chatham team member will be a lasting and integral part of our future growth and success.

Technical Responsibilities

The Pricing and Analytics (PandA) Team functions as an interface between the technology and client consultant teams. It is easiest to understand the responsibilities of the PandA Analytics team by separating them into **Pricing** responsibilities and **Analytics** responsibilities.

Pricing

As part of our "Pricing" responsibilities, the team owns all the numbers generated by our derivative pricing models. We work to ensure the accuracy of our models and the market data used as inputs in the models. We are heavily involved in determining the valuation methodology implemented in our systems, and we are responsible for the market data that is used as input into the models. As such, we participate in procuring market data, manage relationships with data providers, determine the correct data to pull into our system, set up the data to be stored and accessed correctly by our systems, and ensure the accuracy of that data on a daily basis.

The PandA Team also serves as an internal help desk to answer questions related to our pricing methodology. Based on our strong understanding of the pricing methodology, we answer questions for client consultants about the function and output of the model. Often a member of a client-facing team will have questions about the model output that requires the PandA team to dig into and then explain the valuation. This requires not only a strong grasp of the material but also the ability to clearly communicate the pricing methodology at the level of the audience.

As part of our pricing responsibilities, we are also heavily involved in the Chatham Month-End processes. Part of Chatham's service offering is to provide an end of month Valuation Report to each client which includes the current market value of all their derivatives. The Month-End process is highly involved and requires coordination from many teams across the company as well as attendance at several planning meetings throughout each month. The PandA team is on call to validate all of our system's month-end valuations as well as actively provide manual valuations for all the exotic derivatives not handled by our systems. We also manage all internal and client responses to the Valuation Report emails that are sent out each month-end.

Analytics

The "Analytics" responsibilities of the team include creating custom models for specific deals, researching a new type of derivative to explain to a client consultant or to price correctly, or performing custom analyses (including Monte Carlo analyses) for clients to identify sources of interest rate and foreign currency risk and the best way to mitigate that risk.

Positions on the PandA team offer the opportunity for team members to develop substantial knowledge about how the International Capital Markets function, especially as related to interest rate and foreign currency transactions. Candidates do not need to be market data, derivatives or finance experts, but they must be willing to learn over time.

Analytics Team members will work in collaboration with senior team members to:

- Use advanced financial concepts and numerical methods to develop financial models and analytical tools used to price individual and portfolios of derivative and fixed income instruments
- Understand our clients' risk positions and create innovative risk management tools to measure and hedge these risks
- Understand the mathematics and financial intuition behind the pricing of vanilla and exotic derivative contracts and be able to communicate these principles in a clear and succinct manner to the rest of the firm and our clients
- Build scalable analytical tools for use in analyzing interest rate and FX risks on multiple investments across investment platform
- Interact with clients and derivative counterparties in determining and implementing appropriate risk management strategies

Requirements

We are open to any university specializations. Prior experience in economics or finance is not required. Our goal is to develop you so that you can assume greater responsibility and positively influence those around you.

Minimum Technical Skills

- Solid quantitative skills - a candidate must have a fundamental quantitative ability in order to learn and excel in our business
- Familiarity with technology and comfort in using it to find innovative and efficient solutions to analytical problems
- Degrees in engineering, mathematics, finance and economics are highly desirable
- Familiarity with Microsoft Excel is essential
- Understanding of SQL Server and VBA is a plus

General Skills

- High proficiency in written and spoken English as all of our business is conducted exclusively in English
- Good people and communication skills – this individual should expect significant interaction with client relationship managers
- Capacity for detail-oriented work
- Innovative problem solving ability
- Exceptional ability to think logically and conceptually
- Ability to organize and prioritize many evolving & growing responsibilities
- Drive, determination, and outstanding academic and/or professional accomplishments

Chatham Financial

Chatham Financial is the largest independent interest rate and foreign exchange risk management consulting company, with offices in the USA, UK, Singapore and Poland. Our 200+ professionals provide a full range of capital markets advisory services, annually advising more than 1,000 clients on over 8,000 transactions and executing \$385 billion worth of transactions on behalf of our clients. As a global consulting firm, we are committed to bringing fairness and transparency to financial markets. We believe in investing in our people and building long-term relationships with each of them; consequently, our firm has experienced low employee turnover since our founding in 1991.

Company Values

Chatham has worked hard to create a distinct work environment that values people, teamwork, integrity and hard work. We always strive to do what is right, just, and fair, even when no one is looking. We would rather be governed by principles than rules. We believe leadership should be gained through influence and personal character, not by title. As a result, we have a non-hierarchical, team-oriented organization.

Our interview and employment process is designed to attract people who can constantly embody these core values. Every Chatham employee must be completely trustworthy, possess high ethical standards, be a great team player, and have a desire to serve others.

The Krakow, Poland Office

The Krakow Office, founded in June 2007, is not an outsourcing center! It is an integral part of the Chatham worldwide organization, involved in intellectually challenging and highly impactful work. Consultants in our Krakow Office work closely with the U.K., Asia and U.S. teams and are valued by them as equals.

For more information please visit our web site at www.ChathamFinancial.com.

If you are interested in joining us please send your **CV and cover letter in English along with your GPA** (Grade Point Average) to the following address:
polandre recruiting@chathamfinancial.com.

Please include the name of the position you are applying for in the subject line of the e-mail. We would be more than happy to answer any questions you might have so please do not hesitate to contact us.

Please attach the below clause to your application:

Wyrażam zgodę na przetwarzanie moich danych osobowych zawartych w mojej ofercie pracy dla potrzeb niezbędnych do realizacji procesu rekrutacji przez Chatham Financial Sp. z o.o. zgodnie z Ustawą z dn. 29.08.1997 r. O Ochronie Danych Osobowych (Dz.U. nr 133 poz. 883).