

### **JOB OPPORTUNITY: OPEN (American Express), Manager, Credit Risk Management**

About OPEN from American Express:

American Express Company is a leading global provider of financial services, international banking and travel related services generating over \$25 billion in annual revenues.

OPEN from American Express is the leading provider of financing tools, including charge and credit cards, lines of credit and business loans to small businesses. Customer Acquisition provides an important strategic avenue for OPEN to gain market share in the small business space and enhance customer loyalty through providing a wide range of card products to meet small business financing needs.

Position: Manager, Credit Risk Management – Customer Acquisitions and Underwriting

Location: New York, NY 10285

Description:

This exciting opportunity entails developing and implementing customer underwriting and cross-sell strategies that will drive profitable growth for OPEN. Responsibilities include large-scale strategic transformations and elevation activities as well as day-to-day campaign risk management, covering channels such as CFS, DM, TM, and email. Incumbent will be required to provide analytical insights and thought leadership, lead capability projects, and partner with cross-functional teams including Risk, Marketing, Information Management, Finance, Compliance, Technologies and Operations. An immediate opportunity for this person to focus on is leveraging commercial data capability to drive innovative targeting and customer treatment solutions.

Qualifications:

- Strong analytical background.
- MBA or an advanced degree (Masters/PhD) in a quantitative field preferred (e.g., Economics, Statistics, Mathematics, Finance, Operational Research)
- Ability to communicate effectively and work well in a cross-functional environment
- Ability to apply both quantitative methods and business knowledge to drive results
- Solid programming skills (SAS, SQL)
- Ability and passion to develop innovative solutions and make a difference
- Knowledge of credit card business and/or small business arena is a plus

Other:

Permanent US Work authorization required as the company will not pursue visa sponsorship for this position.

Preferred mode of applications is online.

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### **JOB OPPORTUNITY: Credit Suisse, Risk and Quantitative Analysis (RQA) Group**

#### About Credit Suisse:

As one of the world's leading banks, Credit Suisse provides its clients with investment banking, private banking, and asset management services worldwide. Credit Suisse offers advisory services, comprehensive solutions, and innovative products to companies, institutional clients, and high-net-worth private clients globally, as well as retail clients in Switzerland. Credit Suisse is active in over 50 countries and employs approximately 40,000 people. Credit Suisse's parent company, Credit Suisse Group, is a leading global financial services company headquartered in Zurich. Credit Suisse Group's registered shares (CSGN) are listed in Switzerland and, in the form of American Depositary Shares (CSR), in New York.

#### Position: Risk and Quantitative Analysis (RQA) Group

#### Description:

The Risk and Quantitative Analysis Group (RQA) is a growing group within the Front Office of Credit Suisse, providing desk-level quantitative solutions and risk management for the trading businesses in the Fixed Income Division (FID). The group is a core part of the division's trading teams responsible for analyzing each of the desks' trading positions; devising, hedging, and trading strategies; assessing the trading risk in new trades and new products, and advising on trading and risk management decisions.

In addition, the RQA group has a close working relationship with Credit Suisse's derivatives modeling group (GMAG), global risk group, technology, and the heads of desks for credit, rates, mortgages, FX trading, and Energy.

One of the key objectives of the RQA group is to provide a FID quantitative training structure for future traders and other front office professionals within Credit Suisse. Candidates will be trained and become skilled across disciplines such as financial modeling, derivative mathematics, traded markets, and the use of the firm's front office systems. Following formal training, junior members of the group will spend two to three years rotating between trading desks, spending 9 months on each desk. At the end of the rotation period, they will become traders, structurers, or marketers; continue on as a senior member of RQA; join GMAG as a modeler; or join one of the other quantitative groups within the firm.

#### Qualifications:

The ideal candidates will have an exceptionally strong mathematical background with an advanced degree in a hard science or another mathematical based discipline. Candidates will also have some programming skills and a high degree of mathematical expertise in one or more of the following topics: partial differential equations, probability and statistics, stochastic calculus, or numerical methods. These technical skills need to be balanced against a number of personal attributes such as: a pragmatic approach to problem solving; an ability to explain complex and/or technical matters clearly, accurately; and simply; and a high level of interpersonal skills, including being proactive and delivery focused, for close contact with the Trading team.

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### **JOB OPPORTUNITY: JP Morgan Chase, Investment Bank**

#### About JP Morgan Chase:

JPMorgan Chase & Co. (NYSE: JPM) is a leading global financial services firm with assets of \$1.4 trillion and operations in more than 50 countries. The firm is a leader in investment banking, financial services for consumers, small business and commercial banking, financial transaction processing, asset and wealth management, and private equity. A component of the Dow Jones Industrial Average, JPMorgan Chase serves millions of consumers in the United States and many of the world's most prominent corporate, institutional and government clients under its JPMorgan and Chase brands. Information about the firm is available at [www.jpmorganchase.com](http://www.jpmorganchase.com).

Location: New York

#### Description:

IB Market Risk works in partnership with the Investment Bank trading businesses to provide risk advisory and control of market risk. The Associate candidate would join the market risk coverage team for the Institutional Equities Division. The candidate will gain exposure to a wide variety of equity-derivative products with specialization in structured products on Hedge Funds, while providing a critical risk advisory and control function to senior management in Risk, Front Office, Middle Office, Technology and Finance.

#### Responsibilities:

- Monitoring of market risk positions, with the aim to identifying material risk exposures and concentrations
- Aggregation and presentation of key risk information
- Effective communication and escalation of material risk issues to senior management within Risk and the business
- Detailed risk analysis of portfolio, single-name and complex market risks and tail risks using qualitative, quantitative and statistical techniques
- New product and new business initiative review and facilitation
- Enhancement of existing risk methodologies and policies
- Partnership with and engagement of the business to ensure risks are controlled and risk/return decisions are facilitated
- Development of technical solutions on a daily basis to facilitate the above

#### Qualifications:

- Strong academic credentials
  - Strong quantitative and statistical skills
  - Proficient technical skills including Excel (VBA) (required) and Databases (SQL) (desired)
  - Understanding of derivative products including swaps and options
  - Strong verbal and written communication skills Strong
  - Hedge Fund experience/knowledge a plus
  - A degree in finance or other quantitative discipline is advantageous.
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### **JOB OPPORTUNITY: BNP Paribas Associate, Fixed Income Interest Rate Structurer**

#### About BNP Paribas:

With total assets exceeding \$1.2 trillion, BNP Paribas is a European leader in banking and financial services and has a significant and growing presence in the United States as well as leading positions in Asia and emerging markets. The most profitable bank in the Euro zone with net income of €5.8 billion, it has a presence in 85 countries with more than 140,000 employees. The group enjoys key positions in three core businesses: Corporate and Investment Banking, Asset Management and Services, and Retail Banking and Financial Services.

Headquartered in New York, BNP Paribas in North America, serves a client base of multinational corporate and mid-cap companies, major issuers, institutional buyers and hedge funds. The Group's North American operations comprise of Corporate and Investment Banking, Asset Management and Services, and Retail Banking. With locations in all the major corporate and financial centers across the United States and Canada, BNP Paribas in North America employs over 14,000 employees. As a registered NASD broker-dealer and member of SIPC, BNP Paribas Securities Corp. trades and markets a vast array of global and domestic fixed income and equity products. In the U.S., BNP Paribas offers retail banking and financial services through BancWest Corporation, a wholly owned subsidiary of the BNP Paribas Group, and holding company for the Bank of the West and First Hawaiian Bank.

For more information on BNP Paribas, please visit our website at <http://www.bnpparibas.com>

Position: Associate – Fixed Income Interest Rate Structurer

#### Description:

- Part of the Structuring team for interest rate and foreign exchange derivatives, including inflation and property derivatives
- Offer solutions based on derivatives/structured products
- Participating in developing trade ideas internally and to clients (e.g. writing marketing notes, research pieces)
- Learn to develop pricing models to value complex interest rate, FX, and hybrids derivatives transactions
- Prepare marketing materials and trade descriptions for potential and actual transactions

#### Qualifications:

- Excellent academic record from top university
  - Finance, Economics, Mathematics, Science and Engineering background
  - Highly numerate background and strong analytical skills
  - Exceptional interpersonal, oral/written communications skills required
  - A strong team player with self-confidence (need to hold their own in a trading floor environment)
  - Proactive, energetic and enthusiastic
  - Some programming skills preferred
  - Dynamic and quick thinker with the ability to multi-task and prioritize work
  - Ability to work under pressure and with deadlines
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### **JOB OPPORTUNITY: Moody's KMV, Credit Risk Associate**

#### About Moody's KMV:

Join Moody's KMV, the world's leading provider of market-based quantitative credit risk products for credit risk investors. Moody's KMV's products are widely used around the globe by credit risk investors, including global and regional banking institutions, buy/sell side organizations and corporations, to assess the risk and return characteristics of portfolios of corporate bonds, commercial and industrial loans, and credit derivatives.

Position: Credit Risk Associate – Client Services

Location: San Francisco, California

#### Description:

Moody's KMV seeks an Associate, Credit Risk for its San Francisco-based Client Services Group. In this role, you will be a part of the team that supports and trains our clients in the implementation and application of Moody's KMV credit risk management and valuation technology. Moody's KMV is the established market leader in default probability models and portfolio credit risk models. This is an opportunity to develop your career in financial services. You will obtain a broad knowledge of credit risk methodologies by working with the latest breed of financial application tools based on world-class financial research. You will also ensure our products and technology are used effectively and appropriately to add value to our clients' businesses.

#### Responsibilities:

- Provide thorough quantitative and conceptual solutions to our wide range of clients.
- Understand and explain complex financial models on conceptual, intuitive, and practical levels.
- Support and train clients via web, email, telephone, and in person on the use of our industry leading credit risk products.
- Prioritize and escalate requests appropriately while maintaining ownership of client interaction.
- Originate content for our customer Knowledge Base and training seminars.
- Identify and channel client needs to our Product Management and Sales teams.

#### Qualifications:

- BA/BS in Business, Economics, Finance, Physical or Natural Sciences, Engineering, or technical degree from a top institution.
  - 2+ years exposure to banking, credit, and/or financial markets; client support roles; OR quantitative-driven research preferred.
  - Strong customer orientation and an eagerness to excel and be a part of a dynamic, fast growing team.
  - Superb analytical skills and persistence in analytical and technical problem solving.
  - Excellent verbal/written communication and presentation skills.
  - Demonstrated creativity, flexibility, enthusiasm, and willingness to learn.
  - Strong commitment to client satisfaction, quality service, and excellence.
  - Excellent organizational and time management skills.
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### **JOB OPPORTUNITY: Moody's KMV, Quantitative Analyst**

#### About Moody's KMV:

Join Moody's KMV, the world's leading provider of market-based quantitative credit risk products for credit risk investors. Moody's KMV's products are widely used around the globe by credit risk investors, including global and regional banking institutions, buy/sell side organizations and corporations, to assess the risk and return characteristics of portfolios of corporate bonds, commercial and industrial loans, and credit derivatives.

Position: Quantitative Analyst, Professional Services

Location: New York

#### Description:

A pioneer in credit-risk measurement and management technologies, Moody's KMV enjoys a leading position in the marketplace, with a client base that includes the world's largest financial institutions. The enthusiastic response to our latest suite of products and services has led to rapid sales growth and the creation of new positions throughout the company. These positions offer significant responsibility, visibility and opportunity for rapid advancement.

Moody's KMV Modeling Services provides credit risk model development, validation and calibration for top global financial institutions. These days many financial institutions are seeking to adhere to Basel II standards. MKMV Modeling Services accesses a wealth of credit research data and information to solve complex credit risk problems for clients and help them reach their goals of effective credit risk management. Modeling Services offers expertise in the areas of: probability of default (PD), loss-given default (LGD), exposure at default (EAD) and non-corporate scorecard development. Clients include major global financial institutions in North America, Europe and Asia.

#### Responsibilities:

- Lead and perform statistical credit risk model development and validation for international banking clients,
- Analyze statistical results and utilize experience and MKMV process to recommend optimal credit risk models for clients
- Effectively communicate MKMV process to clients
- Work as part of a team to effectively deliver models, reports and services
- Management of projects to deliver scope tasks in an effective and timely manner is possible and depends upon size of engagement
- Work closely with MKMV research and sales team

#### Qualifications:

- Previous experience with PD modeling a must. LGD and EAD modeling and research a plus
- Familiarity with middle-market commercial lending practices, financial statement spreading packages and financial institution practices relating to credit-risk modeling.
- Familiarity with Basel II capital adequacy guidelines.
- 3 to 5 years of analytical experience in commercial credit risk modeling, credit risk management, or consulting.
- Foreign language skills a plus. International travel possible (max 25%).
- Strong project management skills and relationship management skills.
- Demonstrated ability to work in a team environment.
- Expertise with SAS, MATLAB, S-Plus or other statistical and applied mathematics tools preferred.
- Knowledge of Access, Excel, Word and PowerPoint.
- Familiarity with accounting principles preferred.

### **JOB OPPORTUNITY: Primus Financial Products, LLC, Quantitative Analyst**

#### About Primus Financial Products, LLC:

Primus Financial, our principal subsidiary, has the highest counterparty credit ratings offered by S&P (AAA), and Moody's (Aaa) and is managed by an experienced team of professionals who have expertise in credit analysis, trading, risk management and market analysis.

Primus Financial's principal business is selling credit swaps under which we assume the risk of default generally on investment grade credit obligations. The protection we sell takes the form of a credit swap. Credit swaps are an efficient and standardized mechanism to reduce credit risk exposure arising from the ownership of financial obligations such as bonds, loans and receivables. The primary purchasers of credit swaps are commercial and investment banks as well as credit portfolio managers, insurance companies and other financial institutions.

Primus Financial Products' services offer counterparties the following:

- The highest quality, AAA/Aaa counterparty
- A breadth of capacity across the investment grade and BB/Ba universe
- Single name protection that is flexible with respect to tenors and notional amounts
- Transactions that use market standard ISDA documentation
- High levels of capital and portfolio diversification sufficient to maintain its ratings
- Straight through process technology to control its business and provide efficient, reliable trade administration
- Portfolio transparency to designated counterparty credit managers
- An experienced management team

Primus Financial is successfully implementing its business plan and is widely accepted as a professional counterparty. The company manages a broadly diversified portfolio.

Primus Financial's credit standing is based on its own capital and asset diversification, and obligations of Primus Financial do not represent obligations of Primus Guaranty, Ltd. or any other Primus Financial affiliate.

Primus Financial is uniquely positioned in the market as a credit derivative operating company. As a principal in its transactions and an end risk taker, Primus Financial's investment decisions are based on the risk adjusted returns at the time of the transaction.

Primus Financial's objective is to manage a broadly diversified portfolio with exposure across a wide spectrum of investment-grade Reference Entities. As of December 31, 2006, the portfolio comprised of 560 Reference Entities in over 40 industry groups.

#### Position: Quantitative Analyst

The Quantitative Analyst will work on various projects including, but not limited to developing, enhancing, and operating a proprietary capital sufficiency model for a Credit Derivatives Product Company, optimizing its capital structure, modeling structured credit transactions, as well as analyzing the investment portfolio. Successful candidates should have a Master's degree in a quantitative and/or finance discipline; analytic experience in an investment or banking firm is a significant advantage but not required. Competitive compensation.

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### **JOB OPPORTUNITY: RiskMetrics Group, Risk Advisor/Account Manager**

#### About RiskMetrics Group:

RiskMetrics Group provides financial analytics and wealth management solutions to hundreds of financial institutions, corporations and central banks worldwide. Since 1994, RiskMetrics Group research has set the standard for financial risk management. RiskMetrics Group analytics, data and services enable users to measure and manage risk, and to communicate that risk to managers, clients, investors, shareholders and regulators. Formerly the risk advisory division of JP Morgan, RiskMetrics Group became an independent company in 1998.

The company is headquartered in New York City, with eleven offices worldwide, including London, Tokyo and Singapore.

Position: Risk Advisor / Account Manager

Location: New York

#### Description:

The RiskMetrics Group is immediately seeking Financial Risk Advisor candidates to expand its Account Management team. The team is responsible for supporting a suite of leading Market Risk and Credit Risk management services; advising clients on developing risk management practices; explaining complex analytic models for fixed income, FX, Commodities, equities, and other securities; recommending mapping best practices; and partnering the sales team to provide expertise in pre-sales engagements.

Successful candidates will have a thorough knowledge of finance, quantitative skills, presentation skills, the aptitude to learn RiskMetrics Group's products and an ability to guide financial services clients (portfolio managers, risk managers, researchers, regulators) to better use those products to measure risk exposures, VaR, specific risk and idiosyncratic risk, stress tests, etc. In addition, Account Managers must be adaptable, able to lead cross-organization teams and able to represent RiskMetrics Group at all levels of management at clients.

As RiskMetrics Group continues to rapidly grow, clients span some of the world's largest hedge funds, central banks, investment banks and asset managers. Running a portfolio of clients exposes Account Managers to a wide range of institution types and ensures a challenging client facing role suiting candidates keen to learn about how companies manage risk and to then bring insight and best practices to those client organizations.

Performance is based on a combination of factors including successful presales activity, implementation support, and account renewal rates. In the pre-sales role the Account Manager partners with the sales team, bringing industry and product expertise to initial client meetings. After a client is secured the Account Manager brings financial expertise to the implementation group and process. Once live, the Account Manager manages the experience a client has with RiskMetrics Group, offering pro-active support and ideas to secure renewals and helps grow client relationships.

#### Qualifications:

- Good working knowledge of fixed income, credit, equity, products and derivatives
- 2 ~ 5 years experience in a client facing financial services role
- Good understanding of the latest developments in financial markets
- Excellent presentation skills and inter-personal relationships
- Innovative, client orientated thinker able to identify and exploit market nich opportunities

- A team builder and player with emotional maturity
- Absolute personal and business integrity
- Bachelor's degree, MBA or Masters in a quantitative field preferred

Performance Measurements:

- Achievement of forecast renewal rate
  - Achievement of company annual revenue targets
  - Full competitive analysis maintained
  - Ability to share information across teams
  - Communication of market requirements to Research and Development
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### **JOB OPPORTUNITY: Trajectory, Portfolio Management and Investment Research Professional**

#### About Trajectory:

Trajectory is a Registered Investment Advisor specializing in quantitative alternative strategies. We employ proprietary, mathematically grounded, investment processes to manage risk-controlled portfolios. Our client base is exclusively institutional and includes registered investment companies (mutual funds), insurance companies and retirement plans. Since the inception of our first fund in June 2004, our assets under management have grown to more than \$700 million.

Trajectory has been an innovator in the field of quantitative asset management. Our AIG Series Trust High Watermark Funds, for example, provide retail investors access to an alternative strategy whose daily high water value is guaranteed at maturity by Prudential Financial – in a series of fully liquid mutual funds.

#### Position: Portfolio Management and Investment Research Professional

Trajectory Asset Management is looking for a financial professional to join our portfolio management and investment research team.

#### Description:

The portfolio management and investment research professional will join a quantitatively-oriented team and, along with other members of the firm, would participate actively in the development, testing and modeling of quantitative strategies. You would also learn our proprietary investment methodology and would become a member of the portfolio management team responsible for trading our portfolios, collateral management, risk oversight and portfolio reporting.

#### Qualifications:

- MSc or other advanced degree, preferably in mathematics, finance, engineering or another quantitative discipline
- Interest and experience in financial markets; knowledge of statistics
- Experience developing and testing quantitative models in Visual Basic, Matlab or other similar modeling environments
- Strong quantitative skills and experience with databases (e.g., MS SQL server)
- Desire to master a variety of roles in an entrepreneurial environment where team play is a prerequisite for success
- Intellectual curiosity