Salomon Brothers

Quantitative Applications Analyst

Salomon Brothers is an international investment banking firm that makes markets in securities and provides a broad range of underwriting, financial advisory and research services to governments, corporations, and institutional investors.

The BOND PORTFOLIO ANALYSIS GROUP works with Sales, Trading and Investment Banking to help Salomon Brothers' clients quantify and implement investment, capital raising, hedging, and asset allocation strategies. The Group concentrates on the quantitative aspects of fixed income assets and liabilities with special focus on mortgages, interest rate and currency hedging, option valuation, investment portfolio strategy, borrowing strategy, asset/liability management and corporate finance issues. The Analyst's primary role is to promote the use of our state of the art computer models by our Sales and Trading professionals as well as our clients.

REQUIREMENTS:

Academic Background: M.B.A., M.S. or Ph.D. in a quantitative field such as Finance, Statistics, Operations Research, Engineering, Mathematics or Computer Science.

Additional Skills: Strong analytical and interpersonal skills are required. Knowledge of the financial markets and/or computer programming is a plus.

Resumes should be submitted ASAP to:

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Bond Portfolio Analysis Group
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