Salomon Brothers

Quantitative Research 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 and EQUITY PORTFOLIO ANALYSIS GROUPS work with Sales, Trading and Investment Banking to help Salomon Brothers' clients quantify and implement investment, capital raising, hedging, and asset allocation strategies. This work includes the development of new theoretical models for securities valuation, statistical analysis of data, and the development of customized client presentations.

Quantitative Analysts often act as generalists for up to two years, after which they specialize in one or more of the following areas:

- Modeling financial products such as mortgage-backed securities and options
- Portfolio-structuring and/or asset allocation
- Analysis integrated with Sales, Trading, or Investment Banking activities
- Analysis of stock and bond market returns and yields
- Analytical systems development.

Qualified candidates will have a B.S. in a quantitative field such as Computer Science, Engineering, Finance, Mathematics, Operations Research, or Statistics. Good analytical and computer skills (C/Unix preferable) are required. Because so much of the analyst's work involves direct interaction with the Firm's clients, strong interpersonal, writing and speaking skills are also important. While a background in finance or economics is helpful, we believe that an analyst with exceptionally strong quantitative skills can come to a deep understanding of the financial markets.

Training for quantitative analysts includes:

- An introduction to securities analytics
- A period of internship in different quantitative groups
- Immediate hands-on training with professionals working on various projects
- Licensing with the securities industry regulators
- Additional technical training as needed to handle newly assigned tasks.

The Quantitative Research Department will be interviewing on Campus November 1, 1994

Resumes should be submitted to:
Joan Dolph
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