CREDIT SUISSE

# Global Modeling and Analytics Group (GMAG)

## Fixed Income and Equities Department - Full Time Associate

**Location:** London
**Start Date:** Any time
**Deadline:** 9 February 2007

**FIT IN.**

**STAND OUT.**

### The Firm

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.

### Investment Banking

In its Investment Banking business, Credit Suisse offers securities products and financial advisory services to users and suppliers of capital around the world. Operating in 57 locations across 26 countries, Credit Suisse is active across the full spectrum of financial services products including debt and equity underwriting, sales and trading, mergers and acquisitions, investment research, and correspondent and prime brokerage services.

Our commitment to providing outstanding service to our clients, our focus on teamwork, diversity and excellence means our recruitment of the best and brightest people is essential to our success.

### The Position

The Global Modelling & Analytics Group (GMAG) is responsible for producing state-of-the-art pricing, trading and risk management models for Credit Suisse. These models are used across a range of business in the Fixed Income and Equity Divisions. The group's mandate covers all major asset classes, including Credit Derivatives, Commodities, Emerging Markets, Equity Derivatives and Convertibles, Exotics, Foreign Exchange, Fund Linked Products, Interest Rate Products and Mortgage Derivatives. GMAG operates globally with 85 members located in New York, London, Hong Kong and Tokyo.

Established in 1990, GMAG enjoys a strong relationship with Trading, Structuring and Sales and over time has developed an extensive suite of pricing models and analytics libraries. As the group is based on the trading floor, it is ideally placed to respond the financial modelling needs of the businesses it supports.

New Associates will be assigned to one of four specialist modelling teams in GMAG (e.g. Equities, Foreign Exchange, Interest Rates, Credit) as a Financial Modeller, or join our Architecture and Delivery team as a Quantitative Developer.

- As a Financial Modeller, you will be responsible for the design, implementation and delivery of sophisticated mathematical models for the valuation of complex derivatives, as well as supporting the use of our existing models throughout the bank. Our Financial Modellers typically hold an advanced quantitative degree, have strong programming skills and are confident communicators.
- As a Quantitative Developer, you will be focussing on development of state-of-the-art pricing and risk infrastructure, designing innovative tools for rapid model deployment and producing complex components for high performance computing applications. Our Quantitative Developers typically hold an advanced Computer Science or Engineering degree, are expert programmers and have strong algorithm design skills.

Both roles require a talent for creating innovative and practical solutions to real problems, the ability to work effectively as part of a team, and a desire to continue learning new modelling techniques or technologies. Prior knowledge of financial modelling, or experience in the banking industry, is not required.

## Training and Development

Your career with us begins with the GMAG Training Programme, an intensive, 12 week course of seminars, discussions and practical exercises to introduce you to the principles of financial modelling, the existing library of GMAG models, as well as our development platform. The GMAG Training Programme has been developed in-house by senior members of group for the benefit of new joiners, is taught by experienced modellers, and is continually updated to reflect recent innovation.

Whilst participating in the Training Programme, you will already be integrating with your assigned team and attending regular team meetings with your colleagues globally. Following the completion of the Training Programme, you will start a mentored project under the supervision of an experienced colleague, thereby gaining in-depth exposure to a particular modelling and business area. Successive projects will introduce you to the full range of skills and techniques required to advance your career within GMAG. In addition, continuous learning is actively encouraged through a wide variety of initiatives, including internal and external seminars and conferences, short product area rotations within GMAG and joint project work.

Because of its size and breadth of mandate, GMAG offers an unusually wide range of career paths, including transfers between product team or locations. Whilst the large majority of GMAG members tend to stay with the group for the long term, there are also opportunities to leverage the skills learned in GMAG and transfer into a trading or structuring role in Credit Suisse.

## What We Look For

- You will have, or be studying to obtain a PhD in a quantitative field such as Mathematics, Physics, Engineering, Computer Science, Operations Research, Economics, or Finance
- Prior knowledge of finance is not required; however, candidates should have a genuine interest in the area and should be able to demonstrate highly advanced mathematical modelling skills
- Programming experience and exposure to algorithms is generally desirable and essential for certain areas in our businesses
- A keen interest in financial markets and in building a career in a leading investment bank
- Strong interpersonal and communication skills
- A team-player with a positive co-operative attitude
- Good organizational skills and the ability to work on multiple projects simultaneously
- Fluency in German and English

## Application Process

Apply online at **www.credit-suisse.com/standout**
Submit CV and cover letter
Application deadline: 9 February 2007