

Justin White Chandler

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Quantitative analyst in the fixed income and structured products space, focusing on RMBS, ABS, and CMBS. Development work with trading systems, cash flow, risk, BWIC management, bond run analysis, valuation, and price discovery.

Professional Experience

UBS Investment Bank, Cognizant Consultant, New York, NY 2016

- Valuation of ~5bln non-agency RMBS positions for the UBS Investment Bank legacy portfolio
- Liquidation model development. Default, constant recovery rate, and severity curve analysis for bulk valuation.
- Stratification by collateral type and scenario performance matrix for curve projection. Model documentation

Odeon Capital, Vice President, New York, NY 2014 – 2015

- Non-agency RMBS research, structure analysis, and price discovery. CMBS, ABS, and CLO team platforms enhanced
- Developed opportunistic trading system for identifying offer crosses. Automated daily BWIC and bond write up toolkit
- Built matching system for bonds in programmable database to source and compare holdings, structures, and collateral
- Whole Loan platform developed resulting in the start of the whole loan business, and completion of Odeon's first trade
- Sourced loan tapes from regional originators for potential buyers and developed database with proprietary normalization process to stratify loan data and produce statistical summary of each loan set

Napier Park Global Capital, fka. Citi Capital Advisors (CCA), Associate, New York, NY 2006 – 2014

- Analyst/Trading assistant to multi-asset mortgage team (ABS, RMBS, CMBS, CDS, Rates, Equities, Futures)
- Bond analysis system for key rate duration measures using YieldBook curve
- Intex scenario and cash flow runs for bond for richness / cheapness and price discovery
- Risk-based scenario analysis using yield curve shifts, and portfolio risk using VaR, delta, and internal MPL
- Daily bond offer entry and management of offering sheets, development of bond run entry system
- Developed and maintained proprietary trade management and risk system using SQL Server database
- Monitoring of daily mortgage basis using basis ratios, helping to determine rebalancing
- Responsible for risk analysis, monthly investor reports, sales team requests, performance attribution
- Repo analysis and cash management for daily funding requirements. Monthly NAV to Admin review

Assistant Vice President, Global Real Estate Equity Strategies (GRES), and Tribeca Global Management

- Booked trades in Eze Castle and Geneva to assist traders. Monitored and allocated deals for each PM account
- Daily & monthly performance attribution, AUM, Benchmark, relative valuation calculations across strategies
- Operations management, monthly accounting, valuation, and IT development of business requirements
- Risk modeling and development of risk measures: EM positions relative to new EPRA/NAREIT benchmark
- Managed currency exposure/developed spreadsheets to track currency hedges & foreign positions for PMs
- Integrated Bloomberg pricing for daily valuation of swap (single and index), and foreign currency positions

UBS Financial Services, Intern/Intern Manager, Burlington, VT 2003 – 2004

- Conducted portfolio and stock research using Value Line, Morningstar, Qube (UBS database)
- Trained and led new interns, focused on developing sales skills and developing client database

Education

The University of Vermont (UVM), Burlington, VT 2005

- **Bachelor of Science:** Business Administration, Concentration in Finance;
- **Minor:** Computer Science

Student Advisory Committee to the Dean, UVM School of Business Administration 2004 – 2005

President, UVM Investment/Finance Club 2002 – 2004

- Led weekly meetings/presentations, organized annual NYC trip, featured in *Young Money Magazine*

Computer Science Student Association, UVM College of Engineering and Mathematics 2002 – 2004

The Green Mountain Valley School, Waitsfield, VT 2001

- International ski racing academy; competitively ranked ski racer on FIS and USSA circuits (GER,AUT,CAN)

Leadership Activities/Organizations

Apple Developers Community, iPhone app development 2015

The New York Athletic Club (NYAC), Squash Club, Mercury Society 2011

Manhattan SailTime, ASA 101, 103 – Coastal sailing expeditions along Long Island and northern NJ 2010

Cancer Support Community, Young Professionals NYC 2009

Skills, Certifications & Interests

Skills: Bloomberg, Intex, VBA, SQL, Perl, Excel, YieldBook, eMAXX, Eze Castle, Charles River, Geneva, Data Analysis

Certifications: Series 7, 63

Interests include: downhill skiing, backcountry and xc skiing, sailing, biking, squash, weight training, chess, machine learning