Justin White Chandler

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Fixed income professional, focusing on Whole Loans, RMBS, ABS, and other consumer receivables. Development work with trading and valuation systems, CCAR, risk, BWIC management, bond run analysis, valuation, and price discovery.

Professional Experience

Duff & Phelps, *Vice President,* New York, NY — 2016-Present

- Valuation of domestic and foreign whole loan pools, Euro RMBS, SLABS, Auto ABS, MPL ABS, MSRs, CRTs, agency and non-agency RMBS
- Full development and implementation of proprietary liquidation model for large-scale pricing using roll rate and collateral probability distribution. Combined spread model with insight from market participant contacts and research.
- Complex asset cash-flow modeling solutions, and development of market relationships for hard to value assets
- CCAR and RRP project development / management and analysis for on-going Fed mandated stress testing
- Senior mentor for team members, responsible for development and training of colleagues at all levels

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, and severity curve analysis for bulk valuation in Intex.
- 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 platform enhancement
- 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 development and start of the whole loan business, and completion of Odeon's first trade

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

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

- Monitored and allocated deals for each PM, trade entry**.** Daily & monthly performance attribution 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

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

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 (GMVS), Waitsfield, VT — 2001

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

Leadership Activities/Organizations

Squash Team member at The New York Athletic Club (NYAC) — Present

Apple Developers Community, *Iphone app development* — 2015

Manhattan SailTime, *ASA 101, 103, 104 – Coastal sailing expeditions: Northeast U.S. and Florida Keys* — 2010 – 2016

Cancer Support Community, *Young Professionals NYC* — 2009

Skills, Certifications & Interests

Skills: Bloomberg, Intex, VBA, Python, SQL, Perl, Excel, YieldBook, eMAXX, Eze, AD&Co RiskProfiler & LoanKinetics, Geneva, Data Analysis

Certifications: Series 7, 63