

CREDIT SUISSE - GMAG AND RQA

MODELLING AND QUANTITATIVE ANALYSIS

EXCITING OPPORTUNITIES FOR PHD STUDENTS

Hiring quantitative people across the different business areas has a long history in our bank. Two specific departments put particular focus on hiring outstanding candidates with PhDs in quantitative disciplines such as mathematics, physics, engineering, computer science and quantitative finance. These two departments are the Global Modelling and Analytics Group (GMAG) and the Risk and Quantitative Analysis Group (RQA).

GMAG is responsible for the design and development of financial valuation models for the businesses of Fixed Income and Equities. The models produced by GMAG are used for pricing and risk management of trades by a wide range of businesses. These businesses include credit derivatives, collateralised debt obligations (CDOs), loans, local currency products, energy derivatives, mortgage derivatives, foreign exchange, equity derivative, convertibles, fund-linked products, money markets and interest rate products. Members of GMAG carry out the full mathematical derivation of the models, as well as implementation for use by traders, structurers, sales and research. The group is also responsible for giving day-to-day advice on pricing and risk-management issues related to its models.

RQA focuses on the development and application of quantitative techniques and systems to optimise trading and hedging across our Fixed Income Division. The group strives to deliver its mission through the use of best practice and analytical tools, methodologies and techniques. Its partnerships are strong with individual trading desks, trading management and GMAG.

OPPORTUNITIES FOR PHD CANDIDATES

Credit Suisse would like to invite PhD students to the Quantitative Summer Institute (QSI) internship programme. This 10-week programme, held over the summer in London, is managed by GMAG and RQA and is a combination of classroom and workshop-based sessions and offers two assignments, each a fortnight long. The best QSI interns will be invited to join Credit Suisse full-time upon completion of their studies.

HOW TO REGISTER

Places are limited. To register for this event, please email your CV and covering letter to: graduate.recruitment@csfb.com.

APPLICATION INFORMATION AND DEADLINES

If you wish to submit a full-time or summer application, please apply online at www.csfb.com/standout.

QSI application deadline: 17 March 2006
Full time application deadline: 12 February 2006