

US Bank
Position: CDO Analyst Lead
<http://www.usbank.com/careers>
Chicago, IL

At U.S. Bank, we're passionate about helping customers and the communities where we live and work. The fifth-largest bank in the United States, we're one of the country's most respected, innovative and successful financial institutions. U.S. Bank is an equal opportunity employer committed to creating a diverse workforce. We consider all qualified applicants without regard to race, religion, color, sex, national origin, age, sexual orientation, gender identity, disability or veteran status, among other factors.

Job Description

U.S. Bank Global Corporate Trust Services is one of the premier providers of corporate trust services in the nation and the leading collateralized loan obligation (CLO) trustee in the United States and Europe with over 50% market share and growing. We are seeking a motivated, energetic person to join our expanding Analytics team to support our CDO/CLO trustee business. Collateralized debt obligations (CDO) and CLOs are forms of securitization where debt and equity investments are issued to investors with the proceeds of the issuance being used to purchase a pool of collateral assets. Typical types of collateral include syndicated bank loans, middle market bank loans, commercial mortgage backed securities (CMBS) and residential mortgage backed securities (RMBS). U.S. Bank offers competitive compensation and benefits including bonus incentives and 401(k) company match for eligible employees. We also offer many personal development opportunities through U.S. Bank's MentorConnect and Development Network programs as well as paid time off for volunteer opportunities that support our communities.

Responsibilities

- Perform data analysis on large asset portfolios including data reconciliation and calculation of portfolio compliance tests such as overcollateralization ratios, weighted average spread, weighted average life and other portfolio quality and concentration ratios.
- Ensure compliance of CDO transactions by accurately comprehending and interpreting complex legal documents.
- Model portfolio compliance tests and reporting requirements as defined by CDO governing documents onto a variety of in-house systems.
- Compile monthly and quarterly investor reports, analyze hypothetical trade results and work closely with portfolio managers on comparing key portfolio information and statistics.
- Calculate and coordinate payment date auditing process with accountants, prepare priority of payment calculations (waterfalls) and distribution amounts to CDO noteholders.
- Interact with CDO portfolio managers, investors, rating agencies, investment banks, auditors and other industry participants.

Basic Qualifications

- Bachelor's degree in business, accounting, finance, economics or related field.
- One or more years of experience in structured finance or related industry.

Preferred Skills/Experience

- Demonstrated strong analytical skills and attention to detail required.
- Must be able to take initiative and ownership of responsibilities and act with sense of urgency to deliver relentless remarkable client service.
- Excellent interpersonal, verbal and written communication skills.
- Advanced knowledge of Microsoft Excel.
- Ability to learn and understand complex concepts, respond quickly to critical business needs, prioritize and manage multiple tasks while meeting demanding deadlines and thrive in a fast paced environment with minimal supervision.
- Experience working with or knowledge of fixed income securities, asset-backed securities, CDO/CLOs and syndicated bank loans is preferred.