Downloaded from <https://www.velvetjobs.com/job-descriptions/desk-strategist>

# Example of Desk Strategist Job Description

Our company is growing rapidly and is hiring for a desk strategist. To join our growing team, please review the list of responsibilities and qualifications.

## Responsibilities for desk strategist

* Build tools to help the traders analyze risk on their books and the flow
* Develop and support IR derivative valuation models
* Expert in interest rate curve calibration methods
* Analyze market data and trading inquiry data to identify actionable patterns
* Build tools used by Sales & Trading to efficiently price and trade IR products
* Design real-time risk management tools for traders
* Analyze pricing and risk management queries from traders
* Apply stochastic calculus to financial models\*LI-JG1
* Determine and create the valuation and risk management models that will feed the Firm’s books and records for the bank’s originated mortgages
* Conduct end-to-end analysis that includes data gathering / requirement specification, analysis, presentation and implementation

## Qualifications for desk strategist

* 1-4 years of relevant experience in a front-office role
* A minimum of 2 years of relevant experience in a front-office role
* Strong knowledge of exotic interest rates and funding products
* Background in structured notes is highly desirable
* Strong financial mathematics background
* Good understanding of interest rate and inflation products such as swap, inflation swaps and inflation volatility products