

Mark Michael Jarosz

(647) 802-2209
mjar@hotmail.com

Over 10 years of risk taking, trading and structuring Fixed Income and Derivative products. Strong quantitative skills coupled with deep relationships with traders, analysts, quants and structurers.

Capital Markets Consultant

2013 – Present

- Performing capital markets advisory work for financial institutions facilitating bespoke Fixed Income and Derivative transactions and portfolio risk modeling. Consulted on over \$5B in transactions to date.
- Selected as deal team lead responsible for the dual mandate of structuring and marketing assets to institutional investors while managing all aspects of the transaction process: performed complex financial modeling, negotiated deal terms and closing.

TAO Asset Management/Coventree Inc., Principal

2005 – 2012

- Served as a member of the portfolio management team responsible for evaluating and transacting capital structure opportunities in both cash and derivatives markets. Analyzed credit strategies, fixed income portable alpha, index replication techniques, corporates and rates.
- Evaluated new deals and secondary ideas and for potential trades, completed analysis of industries, market positions, competitors and other pertinent factors and built full financial models. Modeled and stress-tested cash flows using a variety of quantitative techniques, employing both proprietary and third party models. Presented investment decisions to credit committee.
- Designated Head of Hedging responsible for the development and implementation of strategies for individual assets and aggregate portfolio. Improved existing models used to price and monitor exposures (interest rate, currency, basis, correlation and volatility risk). Traded and valued futures, options, swaps, and other exotic instruments.
- Served as transaction team member, selected to lead the \$32B restructuring of debt into new structured notes (Canada's largest restructuring to date), managed complex securities modeling and negotiated new terms with counterparties.
- Interacted with investment banks, rating agencies, hedge funds, pension and other investors to discuss innovative product opportunities.

National Bank, Associate

2004 – 2005

- Carried out detailed financial analysis and research on individual names, looking at both primary and secondary trades while working closely with portfolio managers on their positions.

EDUCATION:

Wilmott: Masters in Quantitative Finance, graduated magna cum laude

Chartered Financial Analyst Institute: Chartered Financial Analyst (CFA) level III candidate

New York Institute of Finance: Derivatives Certificate Program

University of Toronto: Honors Bachelor of Arts in Economics and Commerce

Canadian Securities Institute: Canadian Securities Course, Derivatives Fundamental Course, Options Licensing Course, Canadian Futures Course, Conduct and Practices Course