– WILLIAM R. CARPENTER –

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Education

Princeton University 2017 – 2021

- Bachelor of Arts in Economics, with Minors in Finance and Visual Arts *Princeton, NJ*
- GPA: 3.7 overall (within major: 3.7)
- Completed Junior & Senior Thesis work for Economics (white papers) and Visual Arts (painting portfolio)
- Relevant Coursework: Fixed Income Models & Applications, Data Structures and Algorithms, Econometric Applications
- Memberships: Tower Club, Federal Reserve Challenge Team, Policy Punchline Podcast

Experience

Securitized Credit Analyst | Marathon Asset Management August 2024 – Present

- Focused primarily on liquid structured credit securities (ABS, CLO, CMBS, RMBS) *New York, NY*
- Developing and implementing quantitative models of consumer and residential whole loans, and being responsible for the ongoing monitoring of asset performance
- Analyzing large amounts of data relating to the credit markets and economic trends; reporting on insights obtained to inform business strategies
- Support senior investment professionals in analyzing structured credit / asset-based investments across a range of sectors, with a focus on, but not limited to, the residential and consumer credit sectors

Securitized Products Trader | StoneX Group *Nasdaq: SNEX* June 2021 – August 2024

- Products: Commercial Mortgage-backed Securities (CMBS), Adjustable Rate Mortgages (ARMs) *New York, NY*
- Actively trading and hedging a mortgage-bond book focused on Fannie DUS, ACEs REMICs, Freddie K-Deals, Ginnie Mae Project Loans, ARM Pools
- Developed internal models for tracking desk interest rate risk exposure, calculating daily PnL, pricing CMBS derivatives with prepayment vectors, and scraping data online to track market trading activity

Fixed Income Analyst | Stifel Financial *Nasdaq: SF* Summer 2020

- Rotational program: investment-grade credit research, algorithmic equity trading, and litigation finance *New York, NY*
- Proposed relative-value trading strategies for consumer-retail and U.S. airline bonds amidst pandemic volatility
- Parsed internal trading data and identified the most efficient exchange platforms to wire client high-frequency equity orders

Economics Undergraduate Research | Princeton University Summer 2020

- Undergraduate summer grant for pre-thesis research with Prof. Adrian Matray as an advisor *Princeton, NJ*
- Wrangled loan-level data and examined the effects of COVID-19 on auto ABS and CMBS market (paper)

Certifications

Series 7 | Series 63 | Securities Industry Essential (SIE)

Technical Skills

Python | Excel VBA | Bloomberg API | LaTeX | Intex | Stata | PowerPoint

Research & Independent Projects

Commercial Mortgage Distress During the COVID-19 Pandemic | Paper

- Implementing fixed-effects regression models with data wrangled on: loan-level CMBS performance, government aid programs, county mobility statistics, and unemployment rates

Z-Spread - Fixed Income Bond Pricing | Project

- Python numerical methods for bootstrapping a spot rate curve from Treasury data and calculating Z-spread for mortgages

Mixed Martial Arts (MMA) Betting Model | Project

- Webscraping historical bout and odds data for MMA events to create a statistical model for predicting fight outcomes

Interests

Visual Arts - Painting & Illustration

- Commissioned visual artist with extensive experience in oils, acrylics, digital painting, and illustration
- Recent artwork public online: Instgram

Additional Interests: Billiards (Society Billiards Member), Fly-fishing, Digital Photography, Mixed Martial Arts (MMA)