

## Role Overview

This is a key opportunity to join a newly launched Asset-Based Finance (“ABF”) strategy as an early and influential hire. The successful candidate will play a central role in building and scaling the platform, with direct impact on its strategy, execution, and long-term success. Initial responsibilities will include building and maintaining models, drafting investment memos, and developing analytics to guide deal structuring, pricing, and risk management. The strategy is currently focused on mezzanine and junior tranches of private securitizations, with plans to expand into forward-flow agreements and whole-loan acquisitions, offering broad exposure to a diverse set of asset classes and transaction types as the platform grows.

At its core, the role is about taking ownership and thriving in a fast-moving, entrepreneurial environment. While the client is flexible on background, strong preference will be given to candidates with relevant experience and a track record of success in quantitative or analytical fields, as these skills translate directly into the work.

## Key Responsibilities

- *Modeling & Validation* – Build and refine cashflow and credit-risk models to support tranche sizing, pricing, and investor return projections.
- *Deal Structuring* – Support transaction structuring, including tranche sizing, credit enhancement, reserves, and payment waterfalls. Run stress tests to evaluate performance under different scenarios.
- *Pricing & Valuation* – Develop frameworks to price senior, mezzanine, and equity tranches, and produce key metrics like expected IRR and weighted average life.
- *Risk Analysis* – Analyze credit, market, and liquidity risks across transactions and the portfolio.
- *Data & Due Diligence* – Work with large datasets to assess collateral quality, underwriting standards, and performance trends. Prepare reports for the Investment Committee.
- *Portfolio Management* – Monitor portfolio performance, including covenants, cashflows, and collateral quality.
- *Investment Committee Support* – Present investment opportunities, updates, and performance reviews to senior decision-makers.
- *Origination Support* – Assist with presentations, pitches, and client meetings, taking on increasing responsibility over time.
- *Market Insights* – Track industry trends, regulations, and rating-agency developments relevant to ABF and securitization.

## Required Skills & Background

- Advanced proficiency in Excel with experience modelling asset cash flows, credit structures, waterfall mechanics, and running scenario analyses
- Strong academic and professional performance in a quantitative field (i.e. business, engineering, or computer science)
- 4+ years of professional experience, with strong preference given for exposure to private credit, structured finance, or adjacent investment fields

- Effective communication skills, both written and verbal, with the ability to distill complex structuring issues for diverse audiences and translate complex quantitative insights into clear recommendations

### **Preferred Credentials**

- 4+ years focused on executing mezzanine/junior structured finance securitizations from term sheet to closing
- Familiarity with Canadian securitization frameworks and regulatory requirements with prior exposure to public and private securitizations, including ABS, RMBS, and CLOs
- Experience working with securitization-specific analysis tools, Monte Carlo simulations, regression analysis, and scenario testing
- Advanced programming proficiency with experience applying these skills in a finance or risk-management context is a strong differentiator and will be viewed as a significant advantage

**Please direct all applications to Vlad and Company**

<https://www.vlaadco.com/careers/?ja-job=414323> at or [jessica@vlaadco.com](mailto:jessica@vlaadco.com)