

TIMOTHY BAKER

🏠 New York, NY

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WORK EXPERIENCE

FiscalNote

New York, New York

Associate, FiscalNote Markets

June 2021 – Oct 2021

- Designed data products for hedge fund clients; gathered product requirements, worked with engineering, data science, and marketing stakeholders to define critical features, scope, and roadmap.
- Analyzed organic and inorganic growth alternatives; advised in the acquisition and integration of a financial data provider.
- Coordinated business development strategy; managed relationships with HF/PE clients across investment research, due diligence, and data products.

JPMorgan Chase & Co.

New York, New York

Associate, Portfolio Management (Whole Loans)

June 2020 – June 2021

- Led a team of 4 engineers to build and deliver a portfolio analytics platform, outlining requirements, sourcing (often disparate) data streams, detailing business logic, testing, and deploying solutions. The platform brought in millions of data points, systematically performing normalizations, transformations, and model calculations; the front-end visualization tool was leveraged across multiple lines of business.
- Modeled deal economics for multiple ~\$4B credit-linked note transactions; calibrated credit/interest rate model parameters to develop bespoke scenarios for analysis of hold, sale, and securitization alternatives.
- Managed the pre-2008 portfolio (~\$20B AUM); wrote scripts informing trading strategies (securitization/sale/hedging).
- Collaborated across research teams to validate stochastic cashflow modeling; investigated and tested business impacts of quarterly model releases. Coordinated with tech partners on benchmark interest rate conversion (LIBOR/SOFR).
- Monitored and projected the impact of COVID-19 on consumer credit characteristics across the portfolio (~\$140B AUM); frequently presented analysis, insights, and recommendations to senior management.

Analyst, Non-Agency Mortgage-Backed Securities Trading

June 2019 – June 2020

- Analyzed and bid pools of mortgage loans (\$10-\$25MM); assisted in structuring bespoke offers for clients (~\$80MM).
- Managed pricing, trade stipulations, and policy guidance with investor/bank clients over email, phone, and BBG IM.
- Developed relationships with marquee clients; negotiated pricing on trade settlements ranging from \$10-\$150MM.
- Prototyped and designed alongside technology teams to build and test database tools for daily trading data/color.

Summer Analyst, Markets

June 2018 – August 2018

- Developed daily market briefings concerning topics in spread products, structured finance, and global rates markets.
- Automated stratification and analysis of mortgage data using SAS and VBA to support cashflow modeling and valuation.

United States Department of the Treasury

Washington, D.C.

Intern, Office of Capital Markets

May 2017 – July 2017

- Composed an informational memorandum briefing Secretary Mnuchin on heightened leverage levels in U.S. corporates.
- Presented to Asst. Secretary of Financial Markets on high frequency trading reform and cross-market synchronization.
- Pulled yield, spread, and interest rate data from Bloomberg to examine economic cycle positioning/U.S. financial stability.

United States Securities and Exchange Commission

Washington, D.C.

Intern, Division of Economic and Risk Analysis

January 2017 – April 2017

- Evaluated feedback from the European Securities and Markets Authority on data management and standardization.
- Summarized thousands of pages of Congressional legislation regarding data standards to assist the DERA legal team.

Paradyme Management

Greenbelt, Maryland

Intern, Corporate Development

June 2016 – December 2016

- Compiled, standardized, and visualized a dataset of over 80,000 government contracting records in Excel and Tableau.
- Evaluated Paradyme's competitive positioning and contract bidding strategy; dashboarded insights in Tableau.

EDUCATION

University of Maryland

Cumulative GPA: 3.92

Robert H. Smith School of Business: *Bachelor of Science, Finance (Magna Cum Laude, GPA: 4.00)*

College of Behavioral and Social Sciences: *Bachelor of Science, Economics (Cum Laude, GPA: 3.87)*

Special Programs: *University of Maryland Honors College – University Honors, Wall Street Fellow, London School of Economics Study Abroad*

SKILLS AND INTERESTS

Skills: Financial Modeling (Excel), SQL, VBA, HTML, CSS, JavaScript, Intex, Bloomberg, Tableau, Statistical Analysis, SAS

Interests: Audio Engineering/Mastering, Piano Performance, FiveThirtyEight, NYT, Jazz, Podcasts, Fitness