

Macro Strategist

Macro Risk Advisors, an independent derivatives strategy and execution firm in New York is seeking an exceptionally talented professional to play a leading role on its macro strategy team. The individual will be responsible for deep dive global macro research and for analyzing a variety of risk factors across asset classes. In so doing, the individual will deliver key insights to clients, helping them understand and manage equity and option hedges and alpha generating trades.

MRA specializes in translating proprietary market intelligence into actionable trading ideas for institutional investors. The macro strategist will work closely with the risk strategy team and salestraders to continuously monitor the investing climate and spot opportunities where the price of risk, as represented by option premium levels, is inconsistent with the actual risks perceived. This process leans on traditional macroeconomic research, a strong understanding of option theory, perspective on historical risk episodes, and the study of Central Bank policy tools. In addition, healthy dialogue with team members and clients is anticipated in order to understand the extent to which option prices reflect a consensus view held by market participants.

The macro strategy team approaches its product through the identification and study of 'Global Hot Spots' where the mix of geopolitical, economic, or financial system risk gives rise to the potential for a regional or global market risk event. The team utilizes a variety of data sources for its research with an especially high degree of focus on the macro financial cycle and how leverage, technical positioning, regulatory regime shifts, central bank activity, and investor incentives can lead to market volatility episodes.

The macro strategy team publishes regular, written analytical work for clients through which perspectives on risk and opportunity are shared. In addition, the team participates on regular conference calls that MRA hosts with clients to distill the market environment. The unique focus on options and cross-asset volatility underpins the innovative and valuable product that MRA delivers to its institutional client base.

MRA offers competitive salary and benefits with the opportunity to earn a performance based annual bonus.

Skill Set

- Proven expert in global macro markets and economic and financial system analysis. Expert in cross-asset risk analysis with heavy focus on option pricing and derivatives based relationships.
- Deep analytical thinker capable of finding and explaining complex investment ideas.
- Superior research, writing and organizational skills. Creative approach to evaluating risk and opportunity along with excellent communication style and interpersonal skills.
- Client centric and transactional approach to markets.
- Highly motivated, entrepreneurial self starter who is a team player that thrives in a small dynamic setting.

To apply, please send a cover letter and resume to info@macroriskadvisors.com.