DDJ Myers
Advancing Leadership Success

Economic Capital – Balance Sheet Management
Nationwide Search: Multiple Positions

Our client, a leading U.S. financial institution, is looking for strong treasury experts to fill out their high-performing Treasury team, with this performance-critical function. The role(s) require a unique blend of quantitative, technical and leadership competencies, as well as ambition that will drive the organization towards a best-in-class reputation for capital management and risk quantification. Our client is looking to evolve their economic capital and risk quantification capabilities to incorporate best practices in risk and performance management across the entire organization. The role will be critical in tying together the organization's capital requirements and performance measures, whilst also ensuring compliance with regulatory requirements.

The ideal candidate(s) will have expertise in one or more of these areas:

- Economic Capital
- Balance Sheet Management
- Structured Finance

The right individual(s) will be a career minded professional(s), with a very strong MBA background and work experience at a bank of any type or size, credit card provider, and/or other financial industry organization along with considerable capabilities in capital and/or liquidity, asset liability management, credit risk, quantitative finance, investment finance, and economic capital.

The role(s) requires a high energy level, ability to start and complete critical projects, in depth industry knowledge and curiosity to ask great questions. This is a high-profile individual contributor position requiring effective communication across the risk management teams and lines of business, and provides significant room for career growth and development. Candidates must have strong project management skills, leadership acumen, and adaptive communication ability.

Specific responsibilities will cover the full gamut of economic capital management including:

- Develop economic capital estimates for all risk categories (e.g. credit, operational, market, business and counterparty risks) to determine overall capital needs;
- Research and benchmark best-in class EC assessment and risk quantification practices;
- Assist in evaluation of capital requirements for new products and M&A opportunities;
- Prepare presentations and reports for senior management, regulators and rating agencies;
- Support ad hoc analysis and regulatory requests as needed.

Requirements: The successful candidate(s) will have at least 4 years demonstrated hands-on expertise and experience in economic capital / risk management (credit / market / operational) within a treasury / finance environment. Our client is also seeking candidates with strong analytical and quantitative skills including experience with statistical modeling, Monte Carlo simulation and Value at Risk modeling. MBA or CFA highly preferred.

Please forward your confidential resume to resume@ddjmyers.com. Visit www.ddjmyers.com or call 800-574-8877 for more information.