



MYERS
LTD.

SPECIALISTS IN ADVANCING EXECUTIVE AND TEAM LEADERSHIP

Senior Manager, Interest Rate Risk McLean, VA

Client is exploding with growth and seeking top talent to support this expansion. Great moment to move you to where the career path ahead is wide open with opportunity.

The Senior Manager, Interest Rate Risk Management will help transform client's interest rate risk management function to achieve strategic corporate objectives.

Responsibilities:

The Senior Manager, Interest Rate Risk Management will help transform Capital One's interest rate risk management capabilities to support the transition into a Top 10 banking institution. The Senior Manager will be responsible for:

- Maintaining the integrity and efficiency of the interest rate risk modeling process, including calibration of term structure pricing and volatility models to market-based sources and information
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- Using mathematical and statistical techniques to improve the company's modeling of financial instruments with uncertain cash flows such as indeterminate maturity deposits, mortgage prepayments, and credit card assets
- Facilitating development of an improved interest rate risk modeling infrastructure by identifying, implementing, and testing asset/liability management analytical methods and tools
- Maintaining an in-depth knowledge of fixed income instruments including mortgage-related products, interest rate derivatives (swaps, etc.), indeterminate maturity deposits, option pricing theory, and interest rate risk measurement concepts such as duration, convexity, vega, basis risk, etc.

Qualifications:

- Three to five years' experience using asset/liability management or derivative pricing models and/or developing statistical models forecasting uncertain cash flows for risk measurement
- Advanced knowledge of statistical simulation techniques including Monte Carlo and bootstrapping methods
- Ability to condense technical subject matter into clear and effective communications to senior management



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- Advanced degree in mathematics, economics, or finance and professional certification (CFA); Ph. D. preferred

Preferred:

- Previous experience modeling indeterminate maturity deposits, mortgage prepayments, and/or interest rate options
- Experience using the QRM Balance Sheet Management, Mortgage Banking, or Mortgage Servicing systems

Compensation: \$120,000 to \$125,000 with bonus

Contact: Kirk Gove at 800-574-8877 x105 or kgove@ddjmyers.com