MYERS

SPECIALISTS IN ADVANCING EXECUTIVE AND TEAM LEADERSHIP

Vice President, Market Risk Analytics Manager
Comerica Bank
Dallas, TX

Comerica Bank is a success story in process. They broadened their market over the last few years and structured their services to address the heart of business America. Diversity in both product and geography they are well positioned to continue their success story.

Now is the perfect time to join the leadership team as they seek talent for succession planning. This is a culture that places value on family and personal life as well as corporate initiatives. Comerica cares about and invests in their employees. They offer one of the best benefit packages available in the market today.

Join the Treasury unit that interacts daily with the executive management to build a solid tomorrow.

Job Description:
Responsibilities

- The Market Risk Manager coordinates work within the Market Risk Analytics team to ensure that the produced market risk measures are accurate, relevant, timely and effectively reported to Comerica's management.
- Leading a team of analysts in the Market Risk Analytics group, coordinating the monthly risk modeling process, ensuring appropriate allocation of resources, providing guidance and offering solutions, coaching staff, dealing with multiple priorities, ensuring deadlines are met, etc.
- Proficiency in market risk analyses including Earnings at Risk (short, intermediate and long-term), EVE and Duration of Equity, Repricing and Liquidity Gap, Optionality modeling, Basis Risk measurement, and Exchange Rate risk measurement.
- Excellent understanding of cash flow modeling related to prepayment behavior (commercial and consumer loans), time decay of indeterminate maturity deposits, rollover rates of time deposits, weighted average life of lines of credit, repricing behavior of administered rate deposits and deposit earnings credits, optionality embedded in securities and debt instruments, term structure modeling, etc.
- Leveraging the tools of market risk analytics to support the funds transfer pricing process while ensuring consistency with the economic capital allocation methodologies.

Qualifications

- Master's degree in Business, Economics, Mathematics or related area.
- 7 years of experience in a risk management area, ideally market risk or interest rate risk.
- 5 years experience in financial and Excel modeling.
- 3 years experience prioritizing and managing multiple projects.
- 3 years experience directing and coordinating the work of a team.

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