



**DDJM**  
**MYERS**  
LTD.

*SPECIALISTS IN ADVANCING EXECUTIVE AND TEAM LEADERSHIP*

**AVP/VP, Quantitative Research & Development Finance Manager**  
**AVP/VP, Quantitative Research & Development Financial Analyst**  
**Union Bank of California**  
**Los Angeles, CA**

Regional bank with leading international company as major stockholder has big plans to expand through this bank into the United States. The Corporate Treasury Group is moving in a big way from a more traditional compliance role to one responsible for leading the strategic planning efforts throughout the organization. These positions will serve key roles as members of the Quantitative Research & Development team. At varying levels, they will both be responsible for developing the QRM Asset Liability Management model and all project management efforts for the Bank. Each reports to the Senior Vice President and Deputy Director of the Quantitative Research & Development group.

The Treasurer and Hiring Manager are visionary and these are the perfect career roles for those who possess a strong leadership presence and a desire to move from compliance reporting to the strategy side of ALM. Succession planning is in place to launch your career in any number of directions in the future. Join this progressive Corporate Treasury Group and be a part of history, making and seeing something in reality where other banks are just in the formative stages.

**Job Description**

**Responsibilities**

- Provide independent analytical studies, support and guidance with respect to interest rate risk in a \$52 billion balance sheet in current and forward net interest income and economic value of equity.
- Establish vital contacts with various Lines of Business in the Bank.
- Manage and support Market Risk Monitoring's interest rate risk measurement and ALM's advanced analytics for evaluation of strategic and tactical risk management options.
- Identify and model interest rate sensitive non-interest income and expense.
- Perform independent data mining, analysis and reporting. Perform data mapping from OFSA and other disparate data sources to QRM as assigned.

**Qualifications**

- Undergraduate degree in Economics, Statistics, Mathematics, Finance or Computer Science is required; graduate degree is preferred.
- Ten years experience in a commercial banking environment with a combination in the following disciplines: accounting, financial reporting, fixed income security portfolio management, interest rate risk modeling, derivatives hedging, transfer pricing, profit planning, computer programming and database development.
- A minimum of three years of QRM ALM experience is required; both implementation and application experience is highly desired.
- Knowledge and prior experience with modeling mortgage asset options, indeterminate maturity deposit options, and interest rate sensitive commercial DDA fee income and expense is highly desirable.
- Excellent quantitative, analytical and financial skills are essential.

**Contact:** Kirk Gove at [Kgove@ddjmyers.com](mailto:Kgove@ddjmyers.com)