



DDJ
MYERS
LTD.

SPECIALISTS IN ADVANCING EXECUTIVE AND TEAM LEADERSHIP

Assistant Vice President, Market Risk Analyst
Comerica Bank
Dallas, TX

Comerica Bank is a success story in progress. 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 throughout the organization. This is a culture that places value on family and personal life as well as corporate. Comerica cares about and invests in their employees. They offer one of the best benefit packages available in the market today.

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

Job Description

Responsibilities

- Running market risk analyses including Earnings at Risk, EVE and Duration of Equity, Repricing and Liquidity Gap, Optionality modeling, Basis Risk measurement, etc.
- Assisting in the building and testing of models 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.
- Performing ad hoc analyses related to market risk analytics, funds transfer pricing and economic capital.
- Developing working relationships with others in Treasury and outside of Treasury to develop good understanding of Comerica's product mix and strategies, current balance sheet trends, and evolving market conditions.

Qualifications

- Bachelor's degree in Business, Economics, Mathematics or related area
- 5 years of financial industry experience
- 3 years experience in building financial models
- 3 years experience of using advanced Excel

Contact: Jim Rives at jrives@ddjmyers.com or 602 840-9595 ext. 118