



**DDJ**  
**MYERS**  
LTD.

*SPECIALISTS IN ADVANCING EXECUTIVE AND TEAM LEADERSHIP*

**Vice President, Market Risk Modeler**  
**Comerica Bank**  
**Dallas, TX**

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

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:** The Market Risk Modeler builds and maintains complex financial models related to the behavioral characteristics of Comerica's products and dominant trends in Comerica's markets. This entails:

- Ability to perform advanced statistical and econometric analyses related to the balance and pricing behavior of different financial and banking products including commercial and consumer loans, lines and leases, term and indeterminate maturity deposits, securities, debt instruments, etc.
- Excellent understanding of modeling consumer prepayment behavior, time decay of indeterminate maturity deposits, pricing behavior of deposit products, rate sensitivity of loan and deposit balances, modeling optionality embedded in loans, securities and debt instruments; understanding of term structure modeling, OAS, market value analysis including effective duration and convexity, PCA related to movements in interest rates and spreads, and other advanced financial concepts and tools.
- Leveraging BancWare (Comerica's asset/liability management tool) to identify and quantify potential sources of market risk in Comerica's balance sheet
- Developing funds transfer pricing methodologies using sophisticated analytical tools, historical data and other appropriate information in a manner consistent with market risk modeling and promoting the desired line of business behavior.

**Qualifications**

- Master's degree in Finance, Economics, Statistics, or Mathematics
- 5 years experience in Financial Modeling working for a bank or a large financial institution
- 3 years experience using Excel and VBA
- 3 years experience prioritizing and managing multiple projects
- 2 years experience using BancWare or other ALM software

**Contact:** Jim Rives at [jrives@ddjmyers.com](mailto:jrives@ddjmyers.com) or 602 840-9595 ext. 118