

Valuation Risk Controller Cover Letter

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Dear Corey Schmitt,

Please consider me for the valuation risk controller opportunity. I am including my resume that lists my qualifications and experience.

Previously, I was responsible for independent review and validation of a variety of pricing, risk, and CCAR models for securitized products, including Agency and Non-Agency RMBS, whole loans, CMBS, ABS, and warehouse lending, and models for wealth management products, including lending and financial planning.

Please consider my experience and qualifications for this position:

- Work with derivatives such as forwards, options and swaps with Commodity underliers in addition to customized structured deals
- Work with credit products such as corporate loans, corporate bonds, credit default swaps
- Work with vanilla interest rates derivatives such as interest rate swaps, FX spot and forwards
- Work with exotic interest rates derivatives, such as caps, floors, swaptions, CMS, digital and barrier options, hybrids, inflation products..etc
- Work with a wide-range of securitized products such as asset-backed securities, mortgage-backed securities, collateralized loan obligations, credit default swaps or different type of fixed income securities (bonds, loans)
- Work with a wide-range of financial products - from plain vanilla cash product to the most exotic structured derivatives products
- Get exposure to the wide range of products and derivatives traded in equities from plain vanilla cash product to the most exotic structured derivatives products
- Undertake monthly independent valuations of a global portfolio of financial assets using external data sources and internal models

Thank you in advance for taking the time to read my cover letter and to review my resume.

