



NOW HIRING FOR A Quantitative Analyst III

The individual in this position is a key contributor in helping to ensure the Market Risk Analysis (MRA) department provides dynamic balance sheet sensitivity attribution analysis for use by: (1) the board of directors, regulators and others in monitoring the FHLBank's market risk profile in relation to the established Risk Appetite Statement and applicable Risk Appetite Metrics; (2) the Capital Markets, Member Products and other departments in managing the FHLBank's market risk profile within established parameters/limits; and (3) the Capital Markets, Member Products and other departments in the development of strategies to modify the existing market risk profile to a desired level under various market conditions.

What qualifications are needed?

- Advanced degree in finance, mathematics, computer science, or economics is required. Ph.D. strongly preferred in related field.
- Eight to ten years' experience in financial markets and market risk modeling.
- Intermediate to advanced knowledge of financial markets including interest rate derivatives.
- Advanced mathematical modeling proficiency.
- Advanced ability to apply database and spreadsheet applications.
- Intermediate to advanced ability to independently compose algorithms in compilable form.
- Advanced knowledge of financial modeling techniques and products, including theoretical constructs and the associated relational terms and applications.
- Intermediate to advanced programming skills is preferred (e.g., Excel/VBA, Python, MATLAB).
- Experience with Asset Liability Management (ALM) / Market Risk systems is preferred (e.g., PolyPaths, QRM, Principia).
- Demonstrated written and oral communication skills.
- Inquiring mindset with the ability to think analytically and provide effective challenge, where appropriate.
- Ability to work in a rapidly changing field and consistently meet deadlines while simultaneously managing multiple projects.
- Must be able to work and travel independently.

ABOUT US

FHLBank Topeka's products and services help our member financial institutions support affordable housing and community development efforts across the Midwest. We have been headquartered in Topeka, Kansas, since 1932.

FHLBank is an equal opportunity employer. We accept all people, celebrate diversity and promote an inclusive workplace.

Benefits: FHLBank offers a hybrid operating model* and an attractive benefits package including health & dental insurance, 401(k) with company match, a short-term incentive plan, student loan repayment assistance, onsite fitness center with shower facilities and much more.

**Eligible positions may have the opportunity to work remotely up to two days per week.*



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