**DOUGLAS C. ROACH**

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**Education**

1999 - Present **MIT SLOAN SCHOOL OF MANAGEMENT CAMBRIDGE, MA**

Candidate for MBA, June 2001 – Financial Engineering Track

* Member of Finance, Investment Management and MediaTech Clubs.
* Teaching Assistant for 15.401 - Finance Theory I
* Currently conducting a study of portfolio credit risk models under Professor Dimitri Vayanos.

1992-1995 **GEORGETOWN UNIVERSITY WASHINGTON, D.C**

BSBA in Accounting and Finance (double major)

Graduated Summa Cum Laude; GPA 3.92/4; Ranked 7th in class of 307.

* Activities: Georgetown School of Business Admissions Committee, Volunteer Accounting and Finance Tutor, Transfer Student Advisor, Teaching Assistant
* Awards: Alpha Sigma Nu National Honor Society, Beta Gamma Sigma National Business Honor Society, Dean's Citation For Community Service, Accounting Recognition Award

**Experience**

Summer 2000 **CREDITDIMENSIONS.COM NEW YORK**

*Intern, Portfolio Credit Risk Analytics*

* Assessed various portfolio credit risk models including RiskMetrics’ CreditManager, KMV’s Portfolio Manager, and CSFB’s CreditRisk+ for inclusion within the CreditSource website.
* Determined business requirements, user scenarios and use-cases for credit risk analytic models; served as the liaison between the business and programming teams.
* Developed strategy for end-user education of credit risk models.

1999-2000 **PRICEWATERHOUSECOOPERS – RISK MANAGEMENT CONSULTING NEW YORK**

# Principal Consultant – Risk Analytics and Derivatives Valuation Services Group

On-site project manager for the weekly revaluation of Salomon Swapco’s fixed income and equity derivatives portfolio.

* Responsible for the weekly revaluation of a portfolio of over 6000 fixed income and equity derivatives including Interest Rate Swaps, Swaptions, Caps/Floors, Total Return Swaps and CMT/CMS Swaps and Options.
* Analyzed new deal structures, market data requirements, and underlying financial theory of client models; conducted coordination meetings with traders, salespeople and research staff.
* Resolved valuation differences with traders and trade support staff at local and international divisions.

# 1997-1999 Consultant, Risk Analytics and Derivatives Valuation Services Group

* Re-engineered the Salomon Swapco derivatives valuation process by developing an automated reconciliation system written in Visual Basic/C++.
* Maintained pricing models, including data feeds, enhancements/modifications/upgrades and implementation of new pricing systems.
* Provided modeling/pricing support to Financial Risk Management consulting projects by marking/modeling client positions, building interest rate and volatility curves and developing Excel/Access tools for pricing financial instruments.

1995-1997 **PRICE WATERHOUSE LLP NEW YORK**

*Consultant, Corporate Treasury Risk Management Consulting*

Consulted on a variety of domestic and international Corporate Treasury Risk Management issues- including exposure analysis, risk measurement methodology, risk management systems, risk management organization, policies and procedures and limit structures.

**Personal** Affiliations: Global Association of Risk Professionals (GARP), Georgetown Club of New York, Georgetown University Wall Street Alliance, Georgetown University Alumni Interviewer

Awards: PW Consultant’s Choice Award – Best Attitude 1998

Interests: Golf, travel, skydiving, emerging internet technologies (XML, web appliances)

Homepage: http://web.mit.edu/~droach/www