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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

<u>Affiliations:</u> Global Association of Risk Professionals (GARP), Georgetown Club of New York, Georgetown University Wall Street Alliance, Georgetown University Alumni Interviewer
<u>Awards:</u> PW Consultant's Choice Award – Best Attitude 1998
<u>Interests:</u> Golf, travel, skydiving, emerging internet technologies (XML, web appliances)
<u>Homepage:</u> http://web.mit.edu/~droach/www