



Role Profile

Job Title: Capital Markets Specialist

Department: Capital Markets

Reports To: Head of Capital Markets

Role Purpose

The Capital Markets specialist is responsible for managing interest rate risk, executing hedging strategies, and supporting the structuring and delivery of secured funding transactions including RMBS, warehouse lines, and other capital markets initiatives. The role requires deep analytical capability, strong financial modelling skills, and the ability to manage relationships with rating agencies, investors, banks, and legal partners. The position supports optimal funding outcomes, balance sheet efficiency, and shareholder value creation.

Key Accountabilities

Interest Rate Risk & Hedging

- Manage interest rate risk through the execution of swaps for new and existing transactions, including novation between the facilities.
- Conduct interest rate risk modelling and analysis to inform hedging strategies and transaction pricing.

Structured Funding & Securitisation Execution

- Support the structuring and execution of RMBS, warehouse funding facilities, and other secured funding initiatives.
- Deliver required data, analysis, and documentation to rating agencies, investors, and legal advisers to support the sizing, rating, and pricing of domestic and international transactions.
- Prepare and review transaction materials including investor presentations, marketing materials, and legal documentation.



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Financial Modelling & Analytics

- Build, enhance, and maintain structured finance models.
- Provide high-quality analytics, clear commentary, and recommendations to support capital markets decision-making.

Market Intelligence, Stakeholder Insight & Governance

- Produce and present market insights on interest rates, macroeconomic trends, credit markets, and structured finance developments for senior stakeholders.
- Support strategic funding discussions through analysis, scenario modelling, and market-led perspectives.
- Support various governance forums through preparation of materials and analysis.
- Ensure all activities align with FCA regulatory requirements, including adherence to Consumer Duty principles.
- Embed Consumer Duty considerations into the funding, securitisation, and hedging activities, ensuring fair value, transparency, and appropriate risk management.
- Support the Identification, assessment, and mitigation of conduct risk within capital markets and treasury activities.

Cross-Functional Support & Project Delivery

- Contribute to broader capital markets initiatives, funding strategy, and business objectives through analytical and transaction expertise.
- Deliver ad-hoc projects requiring strong modelling, structuring, or market knowledge.

Skills & Competencies

Technical

- Strong understanding of interest rate risk, swaps, and hedging strategies.
- Experience with RMBS, warehouse funding, or other structured finance transactions.





- Strong grasp of macroeconomic and interest rate market drivers.
- Familiarity with rating agency methodologies and investor expectations.

Behavioural

- Strong analytical skills with the ability to provide clear, concise insights.
- Excellent communication and stakeholder management capability.
- High attention to detail and disciplined approach to governance and documentation.
- Ability to manage multiple workstreams and deadlines in a fast-paced environment.

Experience Requirements

- 3+ years' experience in Capital Markets or Treasury function, with a good knowledge of capital markets or structured finance products
- Demonstrated experience with interest rate hedging and derivative execution.
- Strong knowledge of BoE data tape methodology
- A good knowledge of capital markets or structured finance products

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