

Senior Consultant – Traded Risk Model Validation

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Company: Barclay Simpson

Location: United Kingdom

Category: business-and-financial-operations

Senior Consultant – Traded Risk Model Validation

United Kingdom

£60k - £80k

Job type: Permanent

Sector: Financial Services, Banking

Job reference: SN41308

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We are working in partnership with the quantitative solutions arm of a global advisory firm in London. The firm have experienced consistent success since inception, and remarkable growth in all markets they have entered. The firm are growing their traded risk quantitative solutions service line which is working with banks across the globe to support them in the development and validation of a range of models, spanning traded market risk, counterparty IMM and XVA, pricing and non-traded market risk/IRRBB. The team is currently looking for talented quantitative analysts with experience of market risk (VaR, FRTB SA/IMA), counterparty risk (IMM and XVA), derivative pricing (cross asset derivatives including development and validation) and treasury risk (IRRBB, ALM, liquidity risk/stress models). Experience of climate risk models would also be useful.

The work is a mix of pure advisory, resource augmentation (execution of a quant assignment on a client site), model validation (either outsourced validation or ad-hoc, post implementation

review) as well as model design and implementation. There will be the opportunity to contribute to various thought leadership activities, white papers etc, and also to develop the service line in identifying opportunities for new engagements.

Candidates should have relevant experience at a bank or consulting firm in one or more of the model types specified, either in development or validation. Prior consulting experience is a strong advantage but not necessary.

Visa sponsorship is available for candidates in possession of all the relevant skills and experience.

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We seek individuals from a diverse talent pool and encourage applicants from underrepresented groups to apply to our vacancies. Our commitment to fair recruitment processes means that we welcome applicants from all backgrounds, regardless of their lived experience or personal characteristics. We also invite applicants who meet most of the listed requirements, even if not all, to apply. If you require any adjustments to the application process, please let us know.

Barclay Simpson acts as an Employment Agency for permanent positions and an Employment Business for temporary/contract engagements.

Scott Nye – Quant Risk

Executive Consultant

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