

## **Quantitative Advisory Services - Manager (Market Risk & Derivative Valuation)**

The Quantitative Advisory Services (QAS) team works with clients in Financial Services with regulatory / risk modelling challenges in areas such as Market, Credit risk and Operational Risk. QAS works closely with other financial services risk practitioners, IT advisory and Financial Accounting teams, bringing together the range of quantitative modelling and technical skillsets needed to support clients' often highly specific and complex requirements. The team covers all financial services sectors, with established presence and extensive local knowledge across locations in the US, UK and EMEA, and Asia.

### **The opportunity**

As a Quantitative Advisory Services Manager, you will lead quantitative market risk-related client engagement teams and internal projects relating to traded markets, including derivative pricing and quantitative market and counterparty risk models. An important part of your role will be to actively establish, maintain and strengthen internal and external client relationships and management of junior analysts for timely and high quality project delivery. You will also identify and escalate potential business opportunities for EY through existing engagements.

### **Your key responsibilities**

Participate in and lead quantitative client engagements

Lead or work effectively as a team member in sharing responsibility, providing management oversight and provide direction to more junior members of the team, maintaining clear communication with internal and external clients, and updating senior team members on progress of deliverables under your direct responsibility

Take responsibility in preparation and reviewing of reports that will be delivered to clients and other parties

performed and findings and observations that will be delivered to our clients and other parties

Develop and maintain strong and productive working relationships with internal stakeholders and client personnel

People responsibilities

Conduct performance reviews and contribute to performance feedback for staff

Contribute to people initiatives including recruiting and retaining FS Risk professionals

Maintain an educational program to continually develop personal skills

### **Skills and attributes for success**

Demonstrable analytical skills and experience providing effective challenge to observed derivative pricing and model outcomes against independent benchmarks and good practice.

Demonstrable, relevant experience in Financial Services, either as part of an institution; in an advisory or business consulting capacity to such organisations or in the regulation of such institutions.

Experience in Financial Services, either as part of an institution; in an advisory or business consulting capacity to such organisations or in the regulation of such institutions.

Keen desire to continue developing and integrating quantitative skills within both a challenging and rewarding commercial environment.

### **To qualify for the role you must have**

- Experience of Market Risk & Financial Services Regulation - experience in FRTB and CRDIV/V.

- Strong academic background including at least a 2.1 Bachelor's degree (Computational Finance, Mathematics, Engineering, Statistics, or Physics preferred) or equivalent
- Excellent understanding of derivative pricing across multiple asset classes, latest market practices on derivative pricing adjustments and XVA modelling used for the trading, risk management or calculation of regulatory capital requirements.
- Excellent working knowledge of Derivative Pricing, financial accounting practices, hedge effectiveness testing, independent price verification practices
- Professional Qualification e.g. CQF / CFA / FRM / PRM
- Modelling background, including experience in model development, and/or validation of derivative pricing, in-house or third party valuation software and corresponding risk management models.
- Strong experience in any of the following software development environments: VBA / Python /Java /C++ / SQL/R/Matlab/.NET

Flexibility to travel and work full-time on assignments, as necessary

### **Ideally, you'll also have**

Confident and credible communicator who displays both technical knowledge and commercial understanding.

Project management and excellent report writing skills

Experience in people, stakeholder and client management

Ability to drive business development and contribute to the growth of the EY market solutions

### **What we are looking for**

You'll be a trusted business advisor to our clients, You will have strong experience of some of the areas indicated above and will have been involved in projects working as part of a team.

### **What working at EY offers**

We offer an attractive remuneration package where you'll be rewarded for your performance. Our comprehensive Total Rewards package includes support for flexible working and career development, and with FlexEY you can select benefits that suit your needs, covering holidays, health and well-being, insurance, savings and a wide range of discounts, offers and promotions. Plus, we offer:

- Support and coaching from some of the most engaging colleagues around
- Opportunities to develop new skills and progress your career
- The freedom and flexibility to handle your role in a way that's right for you

### **About EY**

As a global provider of assurance, tax, transaction and advisory services, we're using the finance products, expertise and systems we've developed to build a better working world. That starts with a culture that believes in giving you the training, opportunities and creative freedom to make things better. Whenever you join, however long you stay, the exceptional EY experience lasts a lifetime.

**If you can demonstrate that you meet the criteria above, please contact us as soon as possible.**

**Join us in building a better working world.**

**Apply now.**