

Quantitative Advisory Services – Senior Consultant (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 Senior Consultant, you will technically contribute to external engagements 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 establishing, maintaining and strengthening internal and external relationships. You will also identify and escalate potential business opportunities for EY on existing engagements. Similarly, you will anticipate and identify risks and raise any issues with senior members of the team. In line with our commitment to quality, you will determine that work is of a high quality and is reviewed by the next-level reviewer. As an influential member of the team, you'll help to create a positive learning culture and will coach and counsel junior team members and help them to develop..

Your key responsibilities

Client responsibilities

Participate in Quantitative Risk engagements with a Market Risk focus

Work effectively as a team member sharing responsibility, providing support, maintaining communication, and updating senior team members on progress

Assist in preparing reports and schedules that will be delivered to clients and other parties

Develop and maintain productive working relationships with client personnel

Build strong internal relationships within the advisory practice and across other services

People responsibilities

Conduct performance reviews and contribute to performance feedback for staff

Contribute to people initiatives including recruiting and retaining FSRM 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.

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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

Knowledge and experience in the following areas:

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.

Strong academic background including at least a 2.1 Bachelor's degree (Computational Finance, Mathematics, Engineering, Statistics, or Physics preferred) or equivalent. / Professional

Qualification e.g. CQF / CFA / FRM / PRM

Practical experience and good knowledge of statistical and numerical techniques and principles of the theory of probability.

Demonstrable understanding of Derivative Pricing, Market Risk and XVA methodologies used for the trading, risk management and calculation of regulatory capital requirements.

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

Modelling background, including experience in model development and model validation of Derivative Pricing, Market Risk models and experience of standard techniques used.

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

A keen desire to continue developing and integrating quantitative skills within both a challenging and rewarding commercial environment

Excellent report writing skills

Experience with managing expectations of both internal and external stakeholders

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.