

## Job Description Sheet

<b>Job title</b>	Senior / Quantitative Analyst – Model Risk Validation
<b>Location</b>	Wroclaw
<b>Experience</b>	1-3 years
<b>Job Duties</b>	<p>Role will require closely working with the Model Development/Model Validation/Risk Management team at one of the largest UK financial firms.</p> <ul style="list-style-type: none"> <li>■ Key responsibilities include helping the bank with various aspects of the Basel implementation including managing the project plan for Risk Analytics models development and evaluating/testing monthly RWA results for implementation accuracy</li> <li>■ The candidate would be working on Basel II/III's related projects (PD/LGD/EAD Models)</li> <li>■ Understanding modelling and validation methodologies</li> <li>■ Developing and executing test plans to make sure the compliance with regulatory guidelines, analyzing model weaknesses, benchmarking to external vendor models, documenting and reporting the results.</li> <li>■</li> </ul>
<b>Qualification</b>	Masters /MBA degree in a quantitative discipline – Mathematics, Statistics, Economics, Physics, Financial Engineering, Finance. PhD will be a plus.
<b>Skills Required</b>	<ul style="list-style-type: none"> <li>■ Good understanding of Financial Markets and Banking in the area of Risk Management; familiarity with multiple asset classes will be a plus.</li> <li>■ Experience in model development, model validation or stress-testing</li> </ul> <p>Should have good understanding of regulations such as BASEL 2/2.5/3, Dodd Frank Act. CCAR etc and its implication for banks</p> <ul style="list-style-type: none"> <li>■ Good Analytical/Numerical experience demonstrated by cutting edge quantitative/statistical analysis projects and experience with statistical packages such as MATLAB/SAS/R will be a plus</li> <li>■ Excellent communication skills, both written and oral</li> </ul>

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