

## **Investment Risk - Consultancy firm**

### **Competitive Salary, plus bonus and benefits**

#### **Job Summary**

A well established consultancy firm who solely deal with the Asset Management and the Alternative Investment space are looking for an Investment risk individual with extensive market risk experience. This role will be a pinnacle role for anyone who joins the firm.

#### **Job Description**

##### **Purpose of work**

This role encompasses the development, production and delivery of market risk reports that reflect the risk profile of the fund as well as its compliance with enhanced regulations.

In addition to the preparation of regular risk summary reports the position will also involve effective direct communication with our clients regarding the reasons for any risk deviations.

##### **Duties and responsibilities**

Directly responsible for monitoring and reporting risk metrics on a daily basis to our clients' range of portfolios

Application of Models including Parametric VaR, Historical Simulation VaR and Monte Carlo VaR

Design and running of back-test and stress test methods for equity and fixed income products

To make recommendations regarding risk management system enhancements and the integration of new products into the existing risk management system

To work on valuation and Risk Models from both a theoretical and practical standpoint

##### **Main core skills/knowledge**

Master's degree/PhD (mathematics, statistics, finance) in a quantitative field along with a minimum of 5 years' experience, and holding a relevant professional qualification: FRM, CFA, etc

Strong knowledge of a variety of products (fixed income, listed and OTC derivatives, structured products), risk management and quantitative analytics

Experience of risk engine implementation and design

Results driven approach

Ability to be flexible and use initiative

Ability to work under pressure and to tight deadlines

Organisational / prioritisation skills

Proven and effective communication skills both oral and written

Strong technological abilities, Excel, SQL, and working knowledge of Bloomberg, Business Object

Contact - Khal Khaliq

Tel - 020 7494 9919

Email - khal@carnegieconsulting.co.uk