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# Example of Quantitative Risk Job Description

Our company is growing rapidly and is searching for experienced candidates for the position of quantitative risk. If you are looking for an exciting place to work, please take a look at the list of qualifications below.

## Responsibilities for quantitative risk

* Regular review of liquidity at the fund and sector level
* Regular meetings with portfolio managers to discuss risks and exposures
* Detailed reviews of proposed new products to provide independent view of the achievability of the product
* Facilitate discussion with PMs on portfolio construction and optimization
* Understanding the factors impacting the Beta portfolios and managing those risks
* This role will provide the successful candidate with the opportunity to work across various asset classes and product types within Beta Strategies and iShares
* Supervise other data analysts within the team
* Develop Basel compliant Probability of Default, Loss Given Default and Exposure at Default models for the Commercial Bank
* Work under the guidance of the reporting manager during the model development process
* Support the implementation of models in the Risk Rating platform and connectivity with other loan systems and data marts

## Qualifications for quantitative risk

* Expert business analysis and IT skills to drive tactical solutions and strategic roadmaps
* Experience in information technology and infrastructure experience required
* Experience with application development management and controls
* Business knowledge in Financial products and US/International regularity application development is a must
* Excellent verbal and written communication skills, able to explain and document the Enterprise Architecture to diverse audiences (technical, business, etc)
* Significant experience (7+ years) in pricing complex derivatives and performing advanced statistical analysis on underlying risk factors (returns’ distribution, volatility, correlations)