MARKET QUANTITATIVE ANALYST

DUTIES

■ Working as part of the Risk Department's Market Risk team, the quantitative analyst contributes to all validation work involving models/pricers for a given scope of activity (equities/commodities, fixed income, etc.)

■ The quantitative analyst validates pricing and risk management models.

■ He/she audits models in the systems and quantifies and measures model risks.

■ He/she participates in the definition of market risk calculation methodologies: new risk indicators, stress test calibration, estimates of parameters, etc. in conjunction with the division's risk controllers. He/she participates in the price reduction calculations under model risk.

■ He/she documents the processes and drafts procedures related to the model validation activity.

■ He/she participates in the research and technology monitoring work.