

## Traded Risk Junior Model Validator

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Company: Standard Chartered Bank

Location: Warsaw

Category: business-and-financial-operations

### Role Responsibilities

Support the Global Head of TRMV by providing fungible validation resources across valuation, market and counterparty risk models with the TRMV model universe and mitigating the need for additional surge capacity and leading to a more efficient validation function.

Work with stakeholders across business to ensure the front office derivative pricing, market and counterparty risk models are properly reviewed and validated.

Liaise with key stakeholders, including sales & trading, front office quantitative analysts and developers, market risk management, counterparty risk management, XVA and valuation control throughout the model risk model lifecycle.

Contribute to the implementation of independent benchmark/alternative models and development of standardized testing suites to enable exploration and quantification of model risk.

Delivery of validations of a high quality and according to agreed timelines.

Traded Risk Model Validation is a group that performs in depth technical model validations of models covering pricing, market and counterparty credit risk of derivatives spanning all asset classes.

This role is to perform model validations, build benchmark models and conduct testing and develop standardised model testing frameworks. The role is expected to conduct validations

flexibly across a broad range of models. The role requires collaborative working both across the local team in Poland and other validators in London and Singapore.

Providing of fungible validation resources across valuation, market and counterparty risk models with the TRMV model universe and mitigating the need for additional surge capacity and leading to a more efficient validation function.

Display exemplary conduct and live by the Group's Values and Code of Conduct.

Take personal responsibility for embedding the highest standards of ethics, including regulatory and business conduct, across Standard Chartered Bank. This includes understanding and ensuring compliance with, in letter and spirit, all applicable laws, regulations, guidelines and the Group Code of Conduct.

Effectively and collaboratively identify, escalate, mitigate and resolve risk, conduct and compliance matters.

Support of Group teams in London and Singapore in ad hoc topics within the scope of Risk Management

### **Our Ideal Candidate**

PhDs in highly numerical subject such as mathematics, physics, engineering or mathematical finance is expected. Other equivalent highly numerical qualifications/experience which demonstrate a high level of independent technical critique may be exceptionally considered but PhD is preferred.

Experience in either a model validation or model development role covering pricing, or risk modelling for derivatives is a bonus although newly graduated PhD candidates who demonstrate knowledge of, and an ability to learn mathematical finance will be considered.

Demonstrable knowledge and ability to apply mathematical techniques in modelling problems ideally including stochastic calculus.

Knowledge and some practical experience of coding, ideally including C++ but other languages would be considered.

Strong communication skills to facilitate the ability to work effectively as part of a Global Team and liaise with key stakeholders. Fluency in written and spoken English.

Strong writing skills with ability to present conclusions and recommendations from technical projects to a less technical audience.

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