**About Moody’s Analytics Knowledge Services**

MAKS is the leading provider of research and analytics services to the global financial and corporate sectors. Our clients include leading bulge-bracket financial institutions, Fortune 100 corporations and mid-tier companies. We support over 200 institutional clients through our team of 2500+ employees. We have our offices across the globe in US, UK, UAE, Hong Kong, Mauritius, India, Sri Lanka, China, Costa Rica, and Czech Republic.

Please visit our website for more details: [www.maknowledgeservices.com](http://www.maknowledgeservices.com)

**Opportunity**

We are looking to add highly motivated and dedicated individuals to their Market Risk team in Risk Management Services group. This is a highly visible team in the organization, looking for candidates across levels. We are looking for individuals with a strong quantitative aptitude and complex business problem solving skills. It is essential to have an eye for detail and the ability to quickly learn as needed. This is a fast-growing team offering a highly-challenging, innovative and dynamic work environment.

While this role is based in Bangalore, we may require candidates to be flexible to relocate to either of these locations or to any of our global offices in NY, London, Costa Rica, Beijing, Colombo or Singapore/HK. Candidates with genuine constraints in terms of relocating to other cities or locations are also welcome to apply. We are hiring for multiple positions.

**Responsibilities**

* Work with Market Risk Modelling team in delivering various analytical and advisory projects
* Developing and validating Valuation/Pricing models for various asset classes
* Perform model testing – performance, stability; assess the model’s functional soundness
* Also, work on market risk, liquidity risk and ALM models
* Understand latest regulatory guidelines and advise clients on their implementation
* Make presentations to client stakeholders and internal management

**Required Background**

* 2-4 years (across levels) of relevant pricing/ valuation models
* PhD or Post-Graduate Degree in a quantitative discipline
* Strong preference for candidates with equity derivatives pricing background
* Strong knowledge of stochastic calculus, numerical methods, finite difference methods
* Having worked on various pricing models using SABR, local volatility, Heston, etc.
* Experience in market risk models – VaR, IRC, RNIV, DRC (FRTB)
* Understanding of approaches to calculate market risk for various traded instruments
* Understanding of broad risk regulatory landscape – development & validation
* Strong problem solving and technical skills
* Programming skills: R, Matlab, Python, C++
* Strong verbal and written communication skills
* Certifications such as CQF, FRM and CFA will be a plus