**CAM 1702002**

**Senior Quantitative Risk Analyst**

**Greenville, SC**

**SUMMARY:**

Conducts and develops quantitative and analytic models, assessments, and/or applications in support of risk management efforts that assess the market and identify risks and gaps in existing or proposed processes. Applies diverse methodologies and deep experience in a variety of disciplines to identify and solve complex and/or undefined risk problems. Works with leadership to remediate gaps and improvements identified between existing practices and regulatory requirements.

**JOB REQUIREMENTS:**

* Bachelor’s degree in Mathematics, Statistics, Actuarial Science or other quantitative field; Master’s or PhD in a quantitative discipline preferred; FRM or CFA is preferred
* Five years of experience related to quantitative analysis in a discipline relevant to risk management to include statistical analysis, modeling, mathematics, or other quantitative discipline
* Strong knowledge in asset liability management, interest rate risk, fixed income securities, and interest rate derivatives is preferred
* Proven experience in prepayment study and other behavior modelling preferred
* Proven ability to translate business reporting requirements into sustainable reporting solutions
* Advanced proficiency programming languages such as SAS, R, and MS SQL Server programming
* Strong focus on service, quality, and delivery with flexibility to multi-task in order to meet deadlines
* Ability to develop creative solutions to meet deadlines
* Excellent time management and organizational skills with attention to detail
* Positive attitude and self-motivated with ability to learn quickly, adjust to changes and think outside the box
* Excellent communication and presentation skills relevant to multiple levels in the Bank

**JOB FUNCTIONS:**

* Utilizes advanced analytics to asses future risk, opportunities, and effectiveness. Translates results into meaningful solutions to enhance decision making. May present findings to various levels of leadership.
* Applies advanced knowledge and financial best practices to quantify risk and aggregate exposures Develops complex systems and programs that measure aggregate risk exposures
* Engages in model validation and produces model validation reports
* Applies innovative and scientific/quantitative analytical approaches to draw conclusions and make recommendations to answer business objectives and drive change. Translates recommendations into communication materials to effectively present for peer review and various management levels
* Applies advanced knowledge to produce advanced analytical material for discussions with cross-functional teams to understand complex business objectives and influence solution strategies
* Provides mentorship to other teammates