Barclays is an international financial services provider engaged in personal banking, credit cards, corporate and investment banking and wealth management with an extensive presence in Europe, the Americas, Africa and Asia. Barclays’ purpose is to help people achieve their ambitions – in the right way.

With over 300 years of history and expertise in banking, Barclays operates in over 50 countries and employs approximately 140,000 people. Barclays moves, lends, invests and protects money for customers and clients worldwide.

We provide large corporate, government and institutional clients with a full spectrum of solutions to their strategic advisory, financing and risk management needs. Our clients also benefit from access to the breadth of expertise across Barclays. We’re one of the largest financial services providers in the world, and are also engaged in retail banking, credit cards, corporate banking, and wealth and investment management.

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Quantitative Analytics Department Overview

The Global Quantitative Analytics group (QA) is responsible for the research, development and implementation of quantitative models across all asset classes (Interest Rates, Credit, Equity, Foreign Exchange, Commodities, Emerging Markets and Counterparty Risk Trading). The group works closely with each business area to understand their requirements and propose solutions to their pricing and risk issues. This group is part of the Front Office. There are 200+ members of the Quantitative Analytics group globally, located in London, Paris, Hong Kong, Singapore and New York.

QA Market Risk Main Function

Ensure that all activities and duties are carried out in full compliance with regulatory requirements, Barclays Operational Risk Framework and internal Barclays Policies and Standards.

Participate in the development and maintenance of regulatory and internal risk models including: VaR, IRC, CRM and Regulatory CVA. The area of activities include: theoretical modeling, empirical-testing, historical back-testing, statistical analysis of relevant market data, numerical implementations of analytical modules, model and methodology documentation, provide support for present risk applications and models, provide analytical support to the Risk Managers.

Candidate Requirements

Basic Qualifications

- Master's Degree
- 3+ years of experience in Risk methodology and Programming skills in VBA/C++/Python/C#
- 3+ years of experience in financial services
**Preferred Qualifications**

- Experience in the implementation of analytics models within a C++ Library
- Experience in developing or validating market risk, or quantitative pricing models
- Detailed knowledge of several financial products in the area of: Interest rate products including exotics, Corporate Bonds and Credit Derivatives, Equities, FX, Commodities
- Analytic skills: Financial mathematics, time series, statistical analysis, numerical analysis, etc
- Programming skills: C++, VBA, Python, C#
- Candidate profile: Shows initiative, Good communicator, Team player, Creative thinker
- Hands-on knowledge of: VaR-type models, Statistics, Back office systems

Interested candidates are asked to e-mail their resume to Jeffrey Nisen at jeffrey.nisen@barclays.com with ‘QA Market Risk Candidate’ in the heading.