

## MARKET INVESTMENT RISK PROFESSIONAL II

The PNC Financial Services Group, Inc. seeks a Market Investment Risk Professional II in Pittsburgh, PA to work within the Market Risk Management department and provide advanced quantitative and financial analyses in the areas of balance sheet management, capital markets, counterparty risk, liquidity and/or investments, utilizing mathematic and/or statistical applications, tools, models and computer programming languages. This role will also support senior management in the development, implementation, and communication of complex risk management methodologies, policies and processes. This position offers the ability to telecommute with appropriate telecommuting systems for up to two days per week, with a minimum of three days per week in the office. Duties include: (i) implement and operate financial models/tools related to market risk, liquidity risk, investment risk, capital adequacy, regulatory reporting requirements and/or credit/counterparty exposures; (ii) maintain risk management models/tools including review and validation of data sources, documentation and outputs; (iii) analyze and effectively communicate results of various processes such as market risk models/tools or reporting systems to support internal risk monitoring and/or regulatory requirements; (iv) assess and understand movements in risk parameters and their impact on risk; (v) initiate, lead and/or execute analytical projects, from solution design and data integrity evaluation through documentation and implementation; (vi) develop processes and complex quantitative analytical tools to measure, monitor and report market, liquidity and/or investment risk exposures; (vii) develop reporting infrastructure, including databases, for financial products, leveraging knowledge of computational methodologies, and assist other business groups to better utilize system capabilities and meet requirements; (viii) partner with model developers to design and user acceptance test new market risk models/tools; (ix) communicate effectively with internal and external stakeholders to support independent review and challenge, implementation, etc.; (x) advise and respond to business unit partners and other stakeholders on market, liquidity and/or investment risk related issues; and (xi) provide recommendations to ensure market, liquidity and/or investment risks are appropriately measured, monitored and reported.

Master's degree in Computational Finance, Quantitative Finance, Economics, Financial Engineering, Statistics, or Applied Mathematics plus 1 year of financial industry experience relevant to market risk management is required. Must know (from any completed university-level coursework, seminars, workshops, or real-world, hands-on experience) the following: (i) risk management concept of Value at Risk; (ii) markets and valuation of financial products including fixed income securities and derivatives; (iii) statistical methods for analyzing financial data including regression and time series analyses using statistical languages; (iv) probabilistic techniques for finance including financial models that rely on stochastic calculus; (v) numerical methods for finance including Monte Carlo and optimization methods and finite difference methods for partial differential equations; and (vi) financial computing and analysis of financial data using languages including R, Python, and Matlab.

40 hours/week, 8:00 a.m.–5:00 p.m. Interested individuals apply online at [www.pnc.com](http://www.pnc.com) using keyword R157927. PNC provides equal employment opportunity to qualified persons regardless of race, color, sex, religion, national origin, age, sexual orientation, gender identity, disability, veteran status, or other categories protected by law.