

Seniors - Derivatives - Audit Valuation - Pakistan

EY • Karachi Division, Sindh, Pakistan (On-site)

About the job

Key Responsibilities:

- Lead valuation engagements for derivatives on interest rates, foreign exchange, equity, credit and commodity products such as interest rate swaps, cross currency swaps, forwards, convertibles etc.
- Provide valuation for fixed income securities such as treasury securities, Sukuk bonds, corporate loans and equity securities.
- Provide expertise in valuing various structured financial products such as callable & puttable, convertible bonds, equity, credit and FX-linked notes and securitization products such as RMBS, CMBS, CLO's etc.
- Assess and document hedge effectiveness for different types of hedges, including fair value and cashflow hedges.
- Review and evaluate the valuation of complex financial instruments, including:
 - Options, warrants, and share-based payments
 - Equity Allocation in complex capital structures
 - Performance Stock Unit (PSUs) awards
 - Convertible and Prepayable Debt securities
 - Contingent consideration/ Earnouts arrangements
 - Simple Agreement for Future Equity (SAFE) notes
 - Incremental Borrowing Rate (IBR)
 - Derivative Strategies and Structured Derivatives
 - Other derivatives, including Employee Stock Options (ESOPs)
- Develop and maintain complex financial pricing models using techniques such as Monte Carlo simulation, Black-Derman-Toy model, lattice techniques, and finite difference methods.
- Ensure compliance with accounting standards, including IFRS 9 and IFRS 13.
- Utilize advanced tools like Python, R, @Risk, VBA, and data sources like Bloomberg, Refinitiv, and S&P Capital IQ.
- Communicate findings and recommendations effectively to senior management and clients.
- Serve as member on engagement where responsibilities include detailed execution of valuation and modeling projects and documentation of modeling methodologies and results.
- Establishing strong professional relationships with internal and external stakeholders
- Actively participate in process improvement to optimize workflows and enhance valuation efficiency.

Skills and Attributes for Success:

- Technical Skills:
- Proficient in financial modeling and valuation techniques, including DCF, and Option Pricing Models.
- Strong understanding of derivatives and hedge transactions.
- Knowledge of accounting standards like IFRS 9 and IFRS 13.
- Proficiency in programming languages such as Python and R.
- Experience with data extraction and exploratory data analysis using Bloomberg, Refinitiv, and S&P Capital IQ.
- Soft Skills:
- Excellent written and verbal communication skills and competence in explaining complex financial concepts to non-technical stakeholders
- Ability to mentor junior staff and enhance model creation.
- Strong analytical and problem-solving capabilities.
- Ability to work collaboratively with cross-functional teams.

Qualifications:

- A postgraduate degree in Finance, Economics, Accounting (CA), or Business with 3+ years of relevant experience. Background in mathematical finance at the level of a master's level degree in Mathematical Finance, Mathematics of Finance, Financial Engineering or Quantitative Finance is a strong plus.
- Direct experience in valuation techniques and methodologies in a complex securities valuation practice, advisory services or investment banking firm.
- Experience in financial modeling, with focus in building models from scratch in MS Excel and Python.
- Candidates with Certified FRM / CFA / CQF qualification are preferred

What We Offer:

- Continuous learning opportunities to develop skills for future challenges.
- Flexibility and tools to make a meaningful impact.
- Insights and coaching for transformative leadership.

- A diverse and inclusive culture that empowers individuals.

About EY: EY aims to build a better working world by creating long-term value for clients, people, and society. With teams in over 150 countries, EY provides assurance, consulting, law, strategy, tax, and transaction services, helping clients navigate complex issues.

If you meet the criteria, please contact us promptly. The exceptional EY experience awaits you.

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