



As one of the world's leading quantitative research teams, FIRST (Fixed Income Research and Strategies) is responsible for all quantitative developments for the BNP Paribas Fixed Income division.

I. BNP Paribas Fixed Income and FIRST

The Fixed Income business offers a broad range of products and services in the global interest rate, credit and currency markets. Fixed Income help their global franchises of clients find effective ways to raise and invest capital as well as manage their exposure to risk. Their client base comprises of hundreds of corporations, institutional investors, banks, governments and supranational organizations. It has the scale and reach to conduct business anywhere in the world and deliver products denominated in almost all of the world's currencies. The global network comprises more than 1,700 professionals working on our six main trading floors in London, Hong Kong, New York, Paris, Singapore and Tokyo. They are supported by regional offices throughout Europe, the Americas, Middle East and Asia-Pacific.

FIRST's dynamic, cross-asset activity provides exposure to a wide range of absorbing quantitative research initiatives within the Fixed Income space, focusing on Interest Rate Derivatives, Flow Rates, Mortgages, Structured and Flow Credit, FX, CVA & LVA and e-Trading. FIRST is an intellectually stimulating training ground for anyone seeking direct involvement in the innovative development, maintenance and optimization of the models used for pricing, risk management and accounting purposes of Fixed Income activity across Europe, Americas and Asia. We have daily front-line exposure to traders, marketers and risk managers providing cutting-edge research and risk management solutions based on innovative mathematical, statistical and technological concepts.

II. Interest Rate Options Quant job position in BNP Paribas Hong Kong

Hong Kong is a core platform for Interest Rate Options in Asia where IR options and IR-Hybrid products are priced and risk-managed using a models developed by FIRST.

This role is based in Hong Kong and would fit a junior quant eager to join the Interest Rate Options research team to:

- Provide best in class quantitative research in IR and IR hybrids
- Develop his knowledge on the most challenging products to price and risk manage
- Quick start his/her quant career in one of the world's most dynamic region

The requirements are:

- Strong knowledge of stochastic calculus and mathematical finance
- Good programming skills in C/C++
- Hands-on attitude and proactive personality to work on a trading floor with daily interaction with traders
- Prior internships in quant research or experience of interest rate models (SABR, LGM etc.) are helpful but not a prerequisite

Please send your updated CVs to jean-michel.ly@uk.bnpparibas.com