

Quantitative Analyst

Job title: Strats – Quantitative Analyst

Reports to: Head of Strats

Contract: Permanent

Responsibilities:

Strategists occupy the intersection of finance, markets, maths, computer science, and programming. Working side by side with the firm’s trading, sales, banking and investment management professionals, members of the business unit use their mathematical and scientific training to create financial products, advise clients on transactions, measure risk and identify market opportunities.

Our quantitative analysts focus on the pricing and risk management of complex transactions, ranging from pension fund buyout trades to exotic assets and derivatives. We are looking for some who can work on a large project, develop cutting edge analytics, and implement production quality pricing, analysis and risk management systems.

In their daily work, Strats work closely with our traders and structuring teams, analysing trades and asset origination opportunities for execution and ongoing measurement and management. This emphasis on advanced financial mathematics and a highly analytical approach as an integral part of the risk management of the firm distinguishes Rothesay Life from many of its competitors. In general, we are looking for smart, quantitative, commercial, problem-solving-oriented, “get-things-done” candidates with the skills to deliver robust, high performance software and quantitative analyses and with either experience in financial markets or a keen interest to learn about them.

Skills and Experience:

Required:

- Advanced quantitative skills (typically evidenced by a degree in maths, physics, computer science, engineering, etc.)
- Excellence in applied programming skills - Python, C, C++ or other major languages.

Preferred:

- Knowledge of financial mathematics and stochastic calculus.
- Understanding of Fixed Income products and derivatives.
- Experience in creating and validating pricing and/or risk models for use in a financial services organisation

Les candidatures peuvent être envoyées (en anglais) à adrien.mollet@rothesaylife.com ou via <https://www.rothesaylife.com/careers/opportunities>

Disclaimer *This position description is intended to describe the duties most frequently performed by an individual in this position. It is not intended to be a complete list of assigned duties, but to describe a position level. The role shall be performed within a professional office environment. Rothesay has health and safety policies that are available for all workers upon request. There are no specific health risks associated with the role.*