swissQuant
Mastering Complexity

Quant Engineer Derivatives Technologies

Hours: **100%**

Duration: **permanent, starting immediately**

Location: **swissQuant Group AG, Kuttelgasse 7, CH-8001 Zurich, Switzerland**

swissQuant Group provides quantitative services, consultancy and products for financial and industrial clients, including a number of global Fortune 500 companies. Our business edge originates from the effective translation of Intelligent Technology into measurable, bottom-line client value. swissQuant Group is a privately held company incorporated in 2005 as a spin-off of ETH Zürich.

Position

We offer a Quant Engineer position for a dedicated Quant with a minimum of a half year prior internship experience up to a maximum of 4 years of full time work experience.

The focus of the quant work is on methodologies in Derivatives Risk and Pricing. Depending on your level of seniority this includes designing and implementing risk and pricing models, developing and improving computational methods as well as optimization frameworks in financial markets and derivatives contexts.

Scope

You will work on dedicated client projects for the development of cutting edge methodologies for major international clients (clients are based in Europe, the US and Asia) focusing on the following areas:

- Derivatives Risk Management
- Derivatives Pricing
- Structured Products

Your tasks will include modelling and simulation of quant methods in Python and/or Java (Java is not a required skill). This requires a high level of functional skills which you will contribute as a team member. Your personal success will depend equally on your ability to conceptualize and develop state-of- the-art models as well as your ability to function well within a team.

Requirements

You are keen on applying your quantitative skills in a dynamic market requiring innovative products driven by real business needs. You are looking for the opportunity to experience personal growth by leveraging your in-depth ability to develop relevant quantitative models. In addition we expect:

- Higher university degree (PhD, MSc or equivalent) in engineering, mathematics, physics or a quantitative finance discipline preferable from a tier-one university
- Strong technical skills built on at least 2 years of experience in a quantitative field in finance or quant modelling
- High financial acumen and understanding of financial markets and financial products
- Computer programming skills in Python (and/or Matlab), Java is a plus
- Fluency in English, German is a plus
- Eligible to live and work in Switzerland

Application

swissQuant Group is a fast paced and dynamic company. We offer room for growth and a high level of personal responsibility in a challenging environment. As a successful candidate, you will join a project team and take an active part in the development of new software products linked to real client needs and future industry standards.

Interested? Please register and upload your cover letter and CV/Recommendations in PDF format via www.swissquant.com/careers