

Trading Risk - Quantitative Strategies

Core Analytics Team

Analytics Specialist (Wrocław)

We are looking for a talented and motivated individual to join the Quantitative Strategies Analytics Specialist Team in Wrocław. The team works closely with the global teams to provide analysis and support as well as assisting in the development of our core analytics libraries. There will be the opportunity to acquire both financial and technical skills through a combination of on-the-job learning, business focused projects, and in-house training. Junior members of the team will gain exposure to different areas of the group through working closely with experienced team members in Wrocław.

Typical projects include:

- Testing processes and assisting with production releases.
- Researching, designing, and implementing efficiency improvements to our analytics platform.
- Developing and extending pricing and valuation models.
- Performance testing & profiling.
- Assisting with analysis of risk profiles of new trades or existing portfolios.
- Expanding our risk system capabilities.

Key requirements for the role are:

- An undergraduate degree with honours and possibly a masters/PhD degree in a quantitative field such as Computer Science, Engineering, Applied Mathematics, or Physics or have commercial experience at an equivalent level.
- Knowledge of at least one major programming language (C++, C#, Java) or F#.
- Comfort with mathematical concepts, particularly calculus and probability theory.
- An interest in finance.
- The ability to communicate effectively in English.

The following will be **advantageous**:

- Experience in C# or F#.
- Experience in the financial sector.

QUANTITATIVE STRATEGIES (Quant Strats): The Quant Strats group is responsible for producing state-of-the-art pricing, trading and risk management models across a range of business for Credit Suisse. The group's mandate covers all major asset classes. Quant Strats operates globally with 120 members located in business centres in New York, London, Zurich, Sao Paulo, Hong Kong, and Singapore. There are now 44 employees in the Quant Strats group in Poland representing a large and growing part of the global franchise.

The Quant Strats group carries out a range of activities that include the creation of sophisticated mathematical models for the valuation and risk-management of complex derivatives, development of the analytics platform used to deliver models and driving the use of these models throughout the bank. The work varies from tactical responses to movements in global markets to longer term strategic projects to improve our pricing and risk management offerings.