

Front-Office Quant Dev

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Company: Quanteam

Location: London

Category: other-general

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ROLE DESCRIPTION Equity Derivatives Quants (a division of Global Banking and Markets) are looking for a C++/Python developer specialising in Structured Equity Derivatives. The candidate will be expected to: Assist the design and implementation of pricing, risk and P&L infrastructure surrounding the core pricing library Assist the Quantitative Modellers to develop the core pricing library Develop the Quantitative tooling required to support the platform The role will cover the following agendas: Delivery of the calculation infrastructure required for FRTB IMA regulatory reporting Design and development of end-of-day risk and P&L calculations allowing the

retirement of the legacy vendor platform Design and development of intraday risk and P&L calculations Design and development of market data marking pipelines The candidate should expect to have day-to-day interactions with the trading desk, other quants, the Risk and Finance departments, and technology teams. While the role is London based, the team and clients are located globally with presence in London, Paris, Hong Kong and Bangalore. Occasional travel may be required.

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