

Quantitative analyst within Trading at SEB in Stockholm SEB Large Corporates & Financial Institutions, Stockholm, Sweden

SEB is a leading Nordic financial services group, guided by a strong belief that entrepreneurial minds and innovative companies are key in creating a better world. We are here to help them achieve their aspirations and succeed through good times and bad. We care for ambition.

Job description:

Do you want to work as an algo trading quant in Scandinavia's leading bank? We are looking for a quantitative analyst-developer to join the Quantitative Strategies and Analytics (QSA) team with a focus on electronic Foreign Exchange trading.

About the job

QSA is responsible for

- quantitative activities related to pricing and risk management across trading products and
- the development of trading algorithms

The role involves

- Development of execution and market making algorithms for FX, that answer our clients' needs. That includes idea generation together with Trading and Sales, hypothesis testing, efficient code implementation and testing.
- Performance monitoring and ongoing optimization of algorithms, reflecting changing market conditions.
- Responsibility for the e-FX quant platform, from setting-up of a vision to agile sprint prioritization and project work. You will work with low latency technology and sophisticated systems.
- Close interaction with traders, sales and IT
- Research of new statistical methods such as machine learning with a goal of value generation

You will be part of a talented and diverse team of quantitative analysts, working closely with Trading, Sales and IT. There are also development possibilities towards other asset classes.

Who are you?

You have a strong quantitative background (MSc or PhD) for example in applied mathematics or computer science, you have excellent coding skills in C++ and a passion for technology. You are a team player, a problem solver and can work under pressure. You have ideally an experience from financial markets and within electronic trading.

Read more about working at SEB www.sebgroup.com/career

Welcome with your application

Attach your CV and a personal letter describing yourself and how you can contribute to SEB/department. Since we select candidates on running bases, feel free to send in your application today, but no later than 2018-08-15. If you have questions about the position, please contact Samuel Samama on samuel.samama@seb.se