**Quantitative Analyst in Market Risk for SEB**

Would you like to work in the exciting and growing area of risk modelling and data analysis? We are looking for a Quantitative Analyst for the Market Risk Modelling team within Group Risk in Stockholm.

**About the position**

You will primarily work with risk model development and valuation of financial instruments across all asset classes. As a member of Group Risk you will be part of building and implementing the next generation of risk analysis and visualization technologies. You will work in close interaction with many key stakeholders within all business areas and trading departments in a very dynamic environment.
As a central function, Group Risk interacts with most parts of the SEB Group enabling personal development, education and growth. The Market Risk Modelling team consists of 7 persons working with the modelling, measurement and analysis of market risk across the SEB Group. You will be part of a team of experienced and dedicated professionals focusing on the development of market risk methodologies across asset classes and geographies.

**Your profile**

To succeed in your role with us you need to be a self-driven person with strong analytical skills , attention to detail and commitment to deadlines. You are a team player, structured and able to handle multiple tasks at the same time. You enjoy working across different business units and developing relationships with our key stakeholders. You have an interest in new technologies and techniques such as machine learning and have an ability to work independently.
We appreciate if you have a master’s or PhD degree in Engineering, Mathematics, Computer Science or similar and that you have programming skills in e.g. C#, R, Matlab, Python, SQL. It is meriting if you have good analytical and communication skills and that you are fluent in English (both written and spoken). Experience from risk modelling, programming, and financial products is also meriting.

**Working at SEB**

You will work in an industry undergoing major changes and at a workplace characterized by entrepreneurship, openness and genuine commitment. Working with us will give you the possibility to grow your talent through everyday learning, extensive training and other development opportunities. We see the value of a flexible working life, wellness benefits and a healthy lifestyle for our employees. Also, since the start of our company, we have taken an active role in our society's social development and all our employees have, for example, the opportunity to contribute by joining programs held by the Mentor Foundation. Learn more about our organization, how we see our role in society and our vision on sebgroup.com

**Welcome with your application**

Attach your CV and a personal letter describing yourself and how you can contribute to SEB. Since we select candidates on running bases, feel free to send in your application today, but no later than March 31, 2017. If you have questions about the position you can contact Stefan Hermansson, Head of Market Risk Modelling, on telephone 08-763 90 17 or at stefan.hermansson@seb.se

Location
Stockholm