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Analyst to Quantitative Research

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The Quantitative Research Team is part of Large Corporates and Institutions (LC&I) and work towards institutional, corporate, retail and private banking clients. We are in the process of recruiting a temporary member to our Quantitative Research team, due to parental leave. Quantitative Research supports all trading and sales units cross all assets within the LC&I organization.

About the job

The roles will mostly deal with pricing in the fixed income and currency area, but as well pricing like XVA pricing. The tasks involve modelling; implementing or use simulation based engines, as well as connecting the solution to front end trading systems or other systems. The position is suited for a person with quantitative background with strong programming skills and mathematical understanding. We would like at least 5 years of working experience, in relevant areas, which include many different aspects of CSA pricing and XVA.

Your tasks will vary and consist of, among other:

- Design pricing in the area of FX and fix income
- Develop, implement or govern simulation pricing functionality
- Be a part of the implementation
- Be a part of the ongoing projects in the area
- Support the traders and sales in their daily work

The team is a development team that is challenged continuously by new



Department:

Large Corporates & Institutions



Application deadline:

08/10/2018



Location:

Stockholm - 2018-09-03

Contacts:



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tasks. Therefore are we looking for team members that encourage by new challenges and can deliver even if not all deliverables are specified beforehand or if the task is in a new area. As a member of the team you will have the experience of working with a broad spectrum of tasks over time and get a lot of experience. I expect my team members to contribute to the team spirit, by sharing experiences, helping out and take responsibility (and they all do).

The position is a permanent position.

What you need to succeed

- Interest in programming and good implementation capacity
- Understanding of derivative products
- Methodical and accurate approach
- Personal initiative and energy

Formal requirements:

- At least a Master of Science in Mathematical Finance or Computer science with a strong finance profile
- Excellent skills in English and Swedish
- Programming experience, in C/C++, Java, Python and Matlab
- Merits: A PhD and/or in experience in the area of Fixed income and FX

Why work with me/us?

Our team consist currently of 13 senior members, out of which half are PhD in Mathematical Finance or similar. Therefore, each member have big degree of own responsibility and freedom in their area of expertise, but still with a high degree collaboration and learning from each other.

As a manager I believe in efficient teams, which are built on collaboration and good atmosphere (the internal surveys regarding satisfaction are high). To me, a well-functioning team delivers with better quality and faster than any individual performance.

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Large Corporates & Institutions

Large Corporates & Institutions (LC&I) is the Swedbank business area designed to meet the needs of large and midsized corporates and financial institutions. This includes multinationals and/or clients in need of advanced financing solutions.

The business area is also responsible for delivering corporate and capital market products to Swedbank's retail operations and the customers of the Swedish savings banks. LC&I operates from offices in Sweden, Estonia, Latvia, Lithuania, Norway, Finland, the U.S., South Africa, China and Luxembourg.

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I hold a PhD in mathematical Finance and a degree in Law, and I have a Quant career since 2000, mainly at Swedbank. During the years I have had the opportunity to work with exotic pricing, investment decisions, all asset classes and most recently XVA.

We may begin the selection under the application period, so we welcome your application as soon as possible.

Nothing of interest for you – recommend the job to a friend!

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