

Quantitative Analyst

Place of work: Trieste (Italy)

Contract: permanent full-time

For our office in Trieste, we are looking for a Quantitative Analyst with strong quantitative background to join our capital calculation and reporting team. The successful candidate will work in close contact with our customers and LIST development team, defining the requirements and guiding the development of new features on a consolidate LIST application.

Job Summary & Responsibilities

- Work in close contact with the customer;
- Gain expertise on the customer's risk management methodology;
- Define requirements for new developments on LIST's applications and guarantee quality controls and customer satisfaction;
- Support the implementation and integration of the new mathematical models within the current applications;
- Develop and test the mathematical prototypes for the risk management solutions;
- Develop accurate methodological and technical documentation when required.

Qualifications & Requirements

- Bs, Ms or Ph.D. in applied Mathematics or Physics;
- Good knowledge of numerical analysis with emphasis on statistics, linear algebra and Approximation Theory is highly appreciated;
- Good English and Italian knowledge;
- Good communicative and teamwork skills;
- Flexible in approach and willingness to work with a level of autonomy;
- EU work permit.

Nice to have:

- Experience in Risk Management area in financial institutions is considered a plus, with a specific focus on capital calculations with regard to the solvency 2 framework;
- Ability of troubleshooting the applications from the logs;
- Knowledge of scripting languages;
- Basic knowledge of Unix environment.

About Us

LIST is constantly looking for talented people who have the ability to be part of a dynamic and innovative environment. Our engineers contribute to building high performance and high traffic systems powering the biggest players in the financial industry. We spent 30 years in developing advanced, resilient IT solutions in the areas of Capital Markets Trading, Risk, Compliance and Settlement. Our solutions operate worldwide in 15 countries and 4 continents.

At LIST you have the chance to work in a stimulating environment where employees have specialized skills and experience, combined with LIST's expertise, this provides excellent opportunities for career development.

Contact: m.ferrari@list-group.com