

# Quantitative Analyst

<b>Reference</b>	Quantitative Analyst
<b>Department</b>	Group Market Risk
<b>Work time percentage</b>	Temporary for 6 months (100%)
<b>Location</b>	Geneva, Switzerland
<b>HR contact</b>	<a href="mailto:hrrecruitment@efgbank.com">hrrecruitment@efgbank.com</a>
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<b>Deadline of publication</b>	14.06.2018

## Main responsibilities

Development and maintenance of in-house platforms, being the main and exclusive platforms for:

- Group Market Risk Department (GMR) to perform all the controls requiring to compute, monitor, analyze and report P&L and market risk related figures (incl. VaR and Stress tests);
- Counterparty & Country Risk Control & Reporting team (CCRRCR) belonging to the Credit Department to compute, monitor, analyze and report counterparty and country risk.

Based on functional specifications established by the Head of Group Market Risk, the development and implementation of EFGI in-house platforms (incl. target applicative architecture design, definition and coding of computation methodologies, pricing libraries, reporting layers, development of interfaces with Globus and Market data providers).

- Investment Portfolios Risk Monitoring in-house Platform (IRT2);
- Market Risk and Funding & Liquidity Risk Platform (MRP);
- Counterparty and Country Risk in-house Platform (HEMERA).

The above mentioned platforms and tools are used by GMR and CCRRCR on a daily basis for risk monitoring purpose at business unit level (15), sub consolidated and consolidated levels of the EFGI organization and provide key information supporting the Treasury decision making process related to balance sheet and portfolio management and local risk team monitoring (including specific business needs, local host regulators requirements).

## Skills and experience

- Master Degree Engineering School / University in Computer Science, Mathematics or Physics;
- Strong IT Programming skills in C# and VBA;
- Knowledge of Bond Markets and Asset & Liability Management a plus;
- Team spirit;
- Languages: English min. at level B2 (spoken, written).

## Our company

EFG Bank is the Swiss private banking subsidiary of EFG International. Headquartered in Zurich, it has an international network spanning Europe, Asia Pacific and Latin America, and manages assets for private clients all over the world. The bank's services comprise asset management and investment counselling, investment funds, securities brokerage, estate planning and a full array of banking services. EFG Bank offers a stimulating and dynamic work environment.

## Application

Should you wish to apply for this position, please send your complete job application by email to [hrrecruitment@efgbank.com](mailto:hrrecruitment@efgbank.com).

We will only respond to applications with a matching profile.