Quantitative Market Analyst

Ebury Bank

Ebury is a hyper-growth FinTech firm, named in 2021 as one of the top 15 European Fintechs to work for by AltFi. We offer a range of products including FX risk management, trade finance, currency accounts, international payments and API integration.

Your Responsibilities For This Role Will Be

- Conduct quantitative research with both financial risk modelling and statistical models to measure liquidity constraints and counterparty risk in FX derivatives and structured products.
- Assist in developing and back-testing of Monte Carlo stochastic models for FX portfolio liquidity stress tests in Python.
- Develop portfolio market risk and credit risk management models to assess portfolio risk tolerance and drive business decisions.
- Evaluate and recommend effective financing and hedging strategies to limit portfolio exposure and liquidity risk.
- Develop risk and performance metrics at both individual trade and portfolio levels.
- Produce comprehensive liquidity reports to facilitate executive-level decision making on company liquidity reserve, capital financing and portfolio hedging strategies.
- Build Python models and algorithms to streamline analytic functions such as calculation of mark to market for FX derivatives, portfolio sensitivity analysis, liquidity reports automation, etc.
- Build risk-based pricing models (e.g. liquidity risk, credit risk, swap risk, etc. - XVAs) to derive product minimum spreads.
- Build statistical models to maximise product spreads by analysing corporate customers' financials, geographic data and historical hedging behaviour.
- Quantify trading costs with different banks such as bid-ask spreads, swap costs and margin posting agreement.
- Embed model calculations in either excel pricing tools or Google Data Studio dashboards for the front office.
- Recommend strategies and pricing for structuring complex FX derivative products (e.g. Cross currency swap, options structures and deal-contingent forwards).
- Develop frameworks to evaluate the dealers' profitability and performances.
- Familiarity with International Financial Reporting Standards (IFRS - valuations of FX derivatives).
- Assist the FP&A team with liquidity forecasts and budget preparation.

Requirements

- Economics or quantitative degree ideally with knowledge of financial modelling, accounting and econometrics.
- Advanced experience working with Microsoft Office Suite (Excel, PowerPoint) and Google Docs Editors Suite, Python, SQL.
- Familiarity with BI tools such as Looker and Google Data Studio.
- Strong written and oral skills, ability to explain modelling results to non-technical audiences.

Interessados, favor encaminhar e-mail com CV e CR em anexo para: adriano.amadio@ebury.com e Leonardo.rossi@ebury.com

Com o título: Vaga Quantitative Market Analyst – (Nome do candidato)