



# Quantitative Developer

## ASX Position Description

### ASX “All Roles Flexible”

ASX offers mutually beneficial flexible working arrangements.  
We recognise that employees need to balance work and personal lives.

ASX Opportunity Snapshot		What's On Offer
<b>Role:</b>	Quantitative Developer	<p>The Quantitative Risk Modelling team is responsible for quantifying and evaluating the risks faced by ASX through research, development and validation of the models used by ASX for Pricing and Risk Management.</p> <p>The role will support the team's delivery of key projects and analytics in line with ASX's enhanced risk management framework.</p> <p>To be successful in the position the candidate requires strong technical abilities, communication skills and an inquisitive nature, which enables them to identify issues, propose solutions and discuss complex concepts with stakeholders.</p>
<b>Reports to:</b>	Senior Manager, Quantitative Risk Modelling	
<b>People Management:</b>	n/a	
<b>Budget:</b>	n/a	
<b>Team:</b>	Quantitative Risk Modelling	
<b>Date:</b>	November 2018	
<b>Location:</b>	Sydney, NSW	
<b>Flexible Role:</b>	Yes	

### What you'll do:

- Develop, enhance and maintain the risk development architecture, libraries and analytics supporting ASX's risk management activities.
- Translate new and enhance existing risk models and analytics in model development library.
- Management of models and analytics including; documentation, model maintenance and validation.
- Provide technical support and expertise to wider team on development practices.

### What you've done:

- 3+ years in a quantitative software development role within a financial institution.
- Professional programming experience in C#, other compiled languages a plus.
- Experience with software development (design and implementation) of pricing and risk management models and systems.
- Knowledge of valuation and risk concepts related to derivative products.
- Experience with scripting languages (R, Python, SQL)
- Experience with version control software (Git).

**And if you've got some of this, even better:**

- Experience with business intelligence tools (Spotfire).
- Knowledge of ASX Derivatives products.
- Understanding of CCP activities.
- Knowledge of the Australian Financial regulatory environment.
- Experience with the analysis and visualisation of complex data sets (D3, Highcharts, etc.).

**What you need to enjoy and be good at for this role:**

- Highly motivated, able to work autonomously and collaboratively
- Excellent critical thinking, problem solving and quantitative skills.
- Methodical with eye for detail/concern for quality
- Analytical and highly numerate
- Good communication skills
- Ability to drive change and initiate solutions
- Conscientious