

Quantitative Analyst

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
Role:	Quantitative Analyst	<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>
Reports to:	Senior Manager, Quantitative Risk Modelling	
People Management:	n/a	
Budget:	n/a	
Team:	Quantitative Risk Modelling	
Date:	November 2018	
Location:	Sydney, NSW	
Flexible Role:	Yes	

What you’ll do:

- Design, support and improve the models, concepts and quantitative methods underlying ASX’s clearing risk management activities.
- Conduct quantitative research and analysis relating to ASX models, assumptions, parameters and market trends to ensure models are aligned with regulation and industry best practice.
- Management of models and analytics including; documentation, model maintenance and validation.
- Authoring reports and presentations detailing analysis for Management and Regulators.

What you’ve done:

- 3+ years in a quantitative role with focus on modelling and risk management of derivative instruments (OTC, listed futures and options).
- Experience in developing risk management models (pricing, VaR, stress testing, etc) and analytics for derivative products.
- Excellent communication skills, highly motivated and able to work autonomously and collaboratively.
- Professional experience with scripting languages (R, Python, SQL), compiled languages a plus.

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

- Experience with code versioning systems such as Git.
- Experience with business intelligence tools (Spotfire).
- Experience in writing technical documentation and presentations.
- 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:

- 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