

Market Making & Risk Management Quantitative Analyst

We are an exciting and fast growing company in the 'sports' and 'gambling' sector, operating a highly innovative new trading platform that lies outside financial markets, but sharing many of the same principles as those markets.

Our 'football trading platform' is similar in certain respects to a Betfair style trading exchange, and different in others. The product has been live for 2.5 years and we are evolving from our original MVP, and are looking for a Market Risk Quant / Analyst to work with us to guide our risk and market making strategy through to the next stage of our development.

It is likely that the applicant will have had significant experience of financial markets and be able to apply that knowledge and those principles to our market. It requires a knowledge of trading and market making, and a strong mathematical background.

This role covers requirements identification, model performance assessment and implementation into production, including documentation.

The successful candidate will take ownership of individual methodology development items from upfront analysis phase and model description to functional specifications and UAT.

KEY RESPONSIBILITIES:

- Agree approach with management team
- Check feasibility of implementation approach with IT & Operations
Provide models to anticipate outcomes and risk
- Justify modelling choices, assumptions, data selection, model inputs, risk sensitivities, market data

ESSENTIAL SKILLS:

- Post grad degree in quant finance, maths, physics, engineering, etc.
- Quant abilities in: Probability, Stats,
- Experience of large datasets & market data methodologies
- Ability to work with databases
- Good knowledge of financial products and financial markets
- Good knowledge of risk management
- Ability to take ownership of issues/modules and deliver to deadline

DESIRABLE ATTRIBUTES:

- Highly analytical, self-motivated, with a structured approach
- Some ability to code and automate would be an advantage
- Excellent verbal and written communication skills in English
- Willing to train junior colleagues