FINVENT
SOFTWARE SOLUTIONS

Quantitative Market Risk Analyst – Athens based position

Finvent is the exclusive and sole distributor of leading SS&C Advent Software products & services provider since 2001. With clients in 14 countries in Europe, Mediterranean area and in Africa, Finvent has established itself as a leading regional provider of mission-critical applications, in asset management, private & wealth management, fund management, financial advisory and family office business sectors. In addition, Finvent also develops several vertical solutions, all marketed by Advent Software, on a global basis.

Our KlarityRisk platform is an award winning, Market Risk & Analytics and Attribution software solution, exclusively focused on the buy-side sector of the Investment Management industry.

Due to our continuous growth, we are currently searching for highly energetic and results oriented quants, experienced with MATLAB, to join our internal brilliant analytics and products team. We offer challenging tasks in a team-focused stimulating working environment where teamwork, but also individual contribution, is highly valued.

Your responsibilities:

You will become a key contributor in the development of the Klarity Risk software solutions suite.
You shall assume responsibilities including:

- Implement functional specifications as well as detailed calculation descriptions for our Risk Analytics, Risk Management and Risk Compliance application. This software includes:
  i. VaR Calculation.
  ii. Risk Decomposition.
  iii. Stress Testing and Back Testing techniques.
  iv. Filling Missing Data Techniques.
- Implement all methods in MATLAB in order to verify and validate robust functionality of our final, market, delivered product.
- Coordinate with the Software Engineering Team responsible for the implementation of these methods.
- Review and understand existing functional specifications of our risk products.
- Research, analyze and specify new software functionality (market and regulatory compliance for the buy-side only), based on established or newly developed quantitative methods in finance and/or regulatory requirements.

Formal qualifications

- Master’s degree in (market risk management focus or financial mathematics with emphasis on market risk) with exposure to financial mathematics or financial engineering is preferred.
- Excellent and demonstrated knowledge of MATLAB is needed; very good knowledge of LATEX is positively viewed.
- Working knowledge of SQL relational database, ability to write SQL queries.
- Related work experience and high interest in Market Risk Management analysis, preferably within a financial or investment management institution or consulting entity or educational establishment.
- Relevant business analysis experience, at least 2-3 years long, at market risk management units can compensate for a less quantitative educational background.
- Recent graduates who wish to work within quantitative finance are also encouraged to apply, if they have strong knowledge in market risk and MATLAB.

Personal skills

- Team-worker in a multi-lingual, international, team-working environment.
- English and Greek languages fluency is required. Other European language is highly desired.
- Strong organizational abilities and attention to detail are required.
- Ability to multitask, prioritize, work under time constraints and changing priorities, in an exciting start-up-like business setting.
- Strong ability to apply troubleshooting and analytical skills when resolving problems.

At Finvent, you can find a rewarding international career where you can thrive at every level.

So, bring your unique perspective and talent to Finvent and thrive in your work today!

CV Submission in English only

hr@finvent.com Code: **QUANT**

All applications are confidential
Please Respond ONLY if you comply with most Job Qualifications