

# quantitative analyst

- **Trading Risk Management**
- **Major Bank**

The Trading Risk Management unit is responsible for measuring, analysing and monitoring the market risks of the Financial Markets and Treasury trading businesses. This includes the development of methodology for market driven credit risk.

Responsibilities for this role will include the validation of financial market pricing and valuation models, development and enhancement of risk measuring & monitoring techniques and tools and performing risk and P&L analysis of trading businesses.

You will require a post graduate degree (preferably PhD level) in quantitative finance/mathematics/statistics (or similar) and it is expected that you have studied and achieved strong results in quantitative subjects applicable to financial markets risk analysis.

Those who have a background in areas such as VBA, SQL, C++, financial markets products or have worked with stochastic volatility in a derivative pricing context or Libor Market model will be very highly regarded.

This is a highly sought after role within one of Australia's largest banking organisations that will lead to excellent career opportunities. Please submit your resume to [jobs@brg.com.au](mailto:jobs@brg.com.au) or call **Blaise Davis Habgood** for further information.

**Bradman Recruitment – Level 6, 60 Carrington Sydney 2000.**

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