



Quantitative Analyst, Derivatives

Locations: Toronto, Canada

Categories: Analytics

Req ID: 281502

Job Description

The Role: Quantitative Analyst, Derivative

The Team: The Quantitative Analytics Group (QAG) is a global team of experienced quantitative analysts who support several related derivatives valuation and data businesses within S&P Global Market Intelligence. The team is a dynamic and collaborative group who take on a broad range of financial engineering and statistical inference problems, always emphasizing the relationship between the theoretical and practical aspects to leverage our diverse data sources and provide best in class business solutions.

The Impact: QAG is currently seeking an individual with a strong quantitative background and a passion for financial markets to support the growth of our Over-the-Counter Derivatives Data (OTCDD) business. The successful candidate will help to expand coverage and improve quality of the process, with focus on the creation of quality data sets using sparsely observed market data.

What's in it for you:

- Be part of a global team including a strong group of experienced subject matter experts in Toronto.
- Gain understanding of industry trends and the relationship between theoretical work and business outcomes.

- Exposure to a broad range of problems combining financial pricing models and statistical inference across derivative asset classes.

Responsibilities:

- Analysis of financial data sets and contribution to design of new products through creation of proofs of concept.
- Implementation of product specifications into production workflow, primarily through coding in Java.
- Work with operations and product management teams to act as an escalation point for client queries and troubleshooting on existing products.
- Designing, implementing, and testing methodology improvements where necessary

What We're Looking For:

- Undergraduate degree in quantitative discipline (Mathematics, Physics, Engineering). Graduate level degree, particularly in financial engineering, is an asset but not a requirement.
- Proficiency and experience in Java, C++ or other object-oriented programming language; Python experience also an asset.
- 1-2 years' experience working in financial engineering an asset.
- Passionate interest in theoretical and practical aspects of financial engineering, particularly in relation to financial derivatives
- Open communicator and team player who values diverse skills and approaches to questions and can communicate the essence of technical concepts to non-technical people.
- Creative and tenacious problem solver

Flexible Working (optional)

We pride ourselves on our agility and diversity, and we welcome requests to work flexibly. For most roles, flexible hours and/or an element of remote working are usually possible. Please talk to us at interview about the type of arrangement that is best for you. We will always try to be adaptable wherever we can.

Return to Work

Have you taken time out for caring responsibilities and are now looking to return to work? As part of our Return to Work initiative (link to career site page when available), we are encouraging enthusiastic and talented returners to apply, and will actively support your return to the workplace.

Grade/Level (*relevant for internal applicants only*): 9

The Location: Toronto, Canada (Hybrid 1-2 days in office)

About Company Statement:

S&P Global delivers essential intelligence that powers decision making. We provide the world's leading organizations with the right data, connected technologies and expertise they need to move ahead. As part of our team, you'll help solve complex challenges that equip businesses, governments and individuals with the knowledge to adapt to a changing economic landscape.

S&P Global Market Intelligence partners with customers to broaden their perspective and operate with confidence by bringing them leading data sources and technologies that embed insight in their daily work.

Equal Opportunity Employer

S&P Global is an equal opportunity employer and all qualified candidates will receive consideration for employment without regard to race/ethnicity, color, religion, sex, sexual orientation, gender identity, national origin, age, disability, marital status, military veteran status, unemployment status, or any other status protected by law. Only electronic job submissions will be considered for employment.

If you need an accommodation during the application process due to a disability, please send an email to: EEO.Compliance@spglobal.com and your request will be forwarded to the appropriate person.

US Candidates Only: The EEO is the Law Poster

<http://www.dol.gov/ofccp/regs/compliance/posters/pdf/eeopost.pdf> describes discrimination protections under federal law.

20 - Professional (EEO-2 Job Categories-United States of America), ANLYTC202.1 - Middle Professional Tier I (EEO Job Group)

Job ID: 281502

Posted On: 2023-04-06

Location: Toronto, Ontario, Canada

Job Link

https://careers.spglobal.com/jobs/281502?lang=en-us&utm_source=linkedin

Works Cited

“Quantitative Analyst, Derivatives.” S&P Global,
https://careers.spglobal.com/jobs/281502?lang=en-us&utm_source=linkedin