



Careers

ABOUT

At ARFIMA FINANCIAL SOLUTIONS, we believe that our main asset is our people. We are dedicated to create an exciting and challenging workplace to attract talented and motivated individuals. Everyone in our workplace is strongly encouraged to move forward every day, to learn and to innovate using our in-house training program.

OPEN POSITIONS

Portfolio Valuation and Risk Management (Madrid)

Responsibilities

- Work with senior Portfolio Valuation to value complex financial products.
- Assist in researching and documenting complex derivative products.
- Develop and test models to value financial structures.
- Develop risk models and analyze risks of a large number of hedge funds.
- Keep up to date with EU Regulation: PRIIPS, MIFID,...
- Analyze and manipulate large sets of time series data.
- Get actively involved in the company's commercial strategy.

Desired Skills and experience

- PhD or close from a renowned university in a quantitative subject such as Physics, Mathematics, Statistics, etc.
- Strong Matlab/Python/S-Plus/SAS essential.
- Mathematical finance, Numerical Methods, Stochastic Process.
- Strong data analysis skills, especially large datasets.
- Strong communication skills in English.
- Comfortable in a team work environment.

CONTACT

Please, send your resume together with a cover letter to recruiting@arfimaspain.com

For more information, visit our website <https://afs-services.com/>