

Quantitative Financial Analyst

Referentie	
Level	Junior/Medior
Per	Direct
Location	Rotterdam/Amsterdam

The Scenario Team

We are a group of 12 quants within Ortec finance that is responsible for the innovation and maintenance of our quantitative financial models. The models are a cornerstone in the advisory services Ortec Finance provides to its clients and they serve as a crucial input in the financial decision making for applications such as ALM and risk management for pension funds, insurance companies, and asset managers all over the world.

Our main responsibilities include:

- Innovating (extending or improving) and maintaining the financial and economic modelling, within the frameworks of our products;
- Providing expert support to consultants and clients;
- Updating our model-based outlook, interpreting the results, and explaining how they relate to current themes for clients and consultants. This requires having a good understanding of global financial markets and the economy, being aware of the current main trends, and having solid communication skills;
- Programming, either for our own extensive software tooling (in Python), or contributing to model-related components of Ortec Finance’s software solutions for our clients (in C#);
- Contributing to the academic research community by means of writing papers, visiting conferences, and supervising students.

The flagship model which is developed and maintained by the scenario team is the Ortec Finance Scenario set (OFS): the (stochastic) global forecast of economic and financial variables. The OFS forms the basis for all of Ortec Finance’s forward-looking applications, such as ALM, asset allocation optimization, and risk management. The OFS combines a number of models and expert judgement interventions in a delicate way to achieve a forecast that is top of its class. Next to the OFS, we offer a risk-neutral model used for valuation purposes, as well as house price models. The quality and scope of our models are reflected by our global client base.

Experience & skills

The wide range of tasks performed by the scenario team makes the work very appealing. We expect team members to display flexibility, a broad range of interests, and curiosity. The team rotates tasks regularly to optimally utilize the knowledge of each team member, to encourage active knowledge sharing, and involve the entire team with the full range of models that we offer.

A successful applicant demonstrates the following:

- A clear affinity with finance is mandatory, as is a thorough quantitative education such as (financial) econometrics, mathematics or physics;
- A solid knowledge of financial markets and economics;
- Programming skills in Python, Matlab, Java or similar languages / packages;
- Good communications skills in English, both written and orally, and active participation in a team;
- Work experience or a PhD are certainly preferred, though not required.

What we offer?

- A challenging and rewarding role in a growing company, while being part of an inspirational global business;
- Great working environment and opportunities for personal and professional career development;
- Be part of an industry-leading global team, renowned for excellence.

You will earn a competitive salary, depending on your job and competency profile. In addition we offer you excellent benefits, among which:

- 8% holiday allowance;
- a fixed 13th month;
- participation in a bonus policy;
- a contribution to the pension scheme;
- 27 vacation days (on a full-time contract);
- travel expenses compensation for your daily commute and business travel.