TradingHub

QUANTITATIVE ASSOCIATE

Occupational Areas: Financial Analytics, Banking & Investment, Technology, Data, Computer Science
Salary Range: Competitive
Location: London EC2 (closest station: Liverpool Street), Flexible working (including up to 3 days remote)

About TradingHub:

TradingHub is a rapidly expanding Financial Services Technology (FinTech) company founded in 2010. Its Headquarters is in London and it has further offices in New York, Hong Kong and Toronto.

We build cutting edge, AI-assisted, trade analysis software for our clients which consist of banks, hedge funds, asset managers, and other financial services institutions. Our products are used by these organisations to detect financial crime and enhance business performance based on the client's day to day trading data.
These products include:

- Best execution analysis
- Trader performance profiling and enhancement
- Insider trading and market abuse detection
- Rogue trader detection

Our products are market leading in each category:

- Advanced analytics and machine learning algorithms allow us to perform statistically rigorous analysis of all asset classes uniquely
- We use in-house programming languages, optimised for fast and complex analysis of large trade volumes
- All our tools have an intuitive user interface (built using in-house programming languages) that make it very easy for our clients to access our analysis

We view ourselves as a disruptive FinTech company that is nimble enough to move fast, innovate quickly and provide a premium level of client service and support.

Summary of role:

The key remit of this individual would be working with the pricing team to create the financial pricing libraries, calculators as well as risk/pricing-related algorithms to be utilised across TradingHub's platform. You would be part of a tight-knit team who plays a critical role in allowing us to ingest millions of trades and transform them into vectors of risk that can be processed by our cutting-edge machine learning models.

This process is central to all our products as it allows us to consider our clients' positions as a basket of risk exposures rather than independent trades. For example, a trade in a convertible bond could be used by a rogue trader to abuse the equity market or the rates market.

Responsibilities will include:

- Development of financial pricing libraries, calculators as well as risk/pricing-related algorithms to be utilised across TradingHub's platform

- Research and development of models of markets and securities across multiple asset classes
- Use of in-house big data language for the large-scale pricing and analysis of security and risk data

Requirements:

- Solid understanding of derivatives (e.g. swaps, options, futures): must be able to translate a stream of cash flows into risk
- Proficiency with C#, C++, Python or any OOP
- Knowledge of SQL is a bonus
- Detail-oriented
- Team player
- Resourceful

If this is of interest to you then please send a covering letter and a cv to careers@tradinghub.com

TradingHub is committed to providing equal opportunities and supporting diversity in employment. Diverse teams are the best teams.