

SIMON is an electronic multi-dealer platform. Our digital marketplace is quickly evolving into the standard for structuring, distributing, and trading structured products. We bring with us a hand-picked team of truly experienced leadership and top notch talent along with an agile start-up mentality.

We are looking for a highly motivated **Quantitative Researcher** to create cutting-edge derivative pricing models, analytical tools and seamless integration with trade processing, lifecycle services, third-party analytical system, etc.

This is a unique opportunity for you to be an integral part of a high-growth, best-in-class, FinTech endeavor and directly impact the forward trajectory of the firm's success.

There will be no boring days as you will be required to fluidly adapt to new challenges and problem solve in a fast-paced and collaborative environment. Here are some examples of what you can expect:

Responsibilities:

- Develop analytical tools, such as backtesting, risk calculation, and portfolio optimization, etc.
- Build proprietary models within existing pricing infrastructure. Analyze the robustness, performance and accuracy of models.
- Develop tradable classes to represent the economics of the financial instruments, and integrate with appropriate pricing model and analytical tool, such as backtesting and lifecycle management
- Develop investment strategy related analysis, such as performance analysis

Basic Qualifications:

- Undergraduate degree in Mathematics, Statistics, Physics, Computer Science, or other quantitative disciplines
- Strong coding skill
- Excellent written and verbal communication skills
- Excellent independent problem solving skill and coordination within a team to deliver a highly sensitive project in time
- C++, Java or Scala and script languages such as Python

Preferred Qualifications:

- Master or PhD degree in Mathematics, Statistics, Physics, Computer Science, or other quantitative disciplines
- 2-4 years of experience in quantitative engineering for derivatives
- Full-time or Internship experience on front-desk or developer role in the financial services industry

We are offering a competitive salary, bonus pool, equity opportunity, excellent benefits, and fun work environment with many perks in the heart of NYC's Chelsea district.

Email your resume to april.maguire@gs.com and indicate whether you're interested in full time, summer and/or fall.