

## **Commodities And Financial Markets - Quantitative Analyst**

The Commodities & Financial Markets Quantitative team is responsible for the derivative pricing models used for sales, trading, risk management and regulatory reporting across all Commodities & Financial Markets operations, with the London team principally covering the Commodity markets (Energy, Agriculture, Metals and Indices). Due to continued growth within the business, we are looking for a junior Quantitative Analyst to join the team. This is an exciting opportunity to work on the trading floor in a front office role.

Commodities and Financial Markets (CFM) provides clients with risk and capital solutions across physical and financial markets.

CFM's diverse platform has evolved over more than 30 years and provides financing, financial hedging, physical execution and access to market pricing for clients exposed to commodities and financial markets. Markets covered include energy; metals, mining and agriculture; fixed income and currencies; credit; and futures.

CFM's global reach includes 24-hour market coverage with staff located in more than 20 offices across the Americas, Europe and the Middle East, Asia and Australia.

The successful individual will be covering the following tasks but will not be limited by those:

- Researching, implementing and building sophisticated mathematical models for pricing and trading derivatives
- Working with traders to better understand and improve risk management, and assisting in hedging
- Assisting marketers and structurers in pricing and analysis
- Building and extending the tools provided by the team, and introducing new innovative solutions.

The ideal candidate will have the following skills and experience:

- PhD from a top tier institution in Mathematics, Physics or a related quantitative area.
- Minimum 2 years' experience in a quant analyst role; knowledge of Commodity products is a plus.
- Excellent mathematical skills and problem solving abilities, and effective communication.
- Demonstrated strong programming skills (eg C++ or Python)
- A strong desire and ability to acquire knowledge, understand complex products and learn new skills
- The ability to work both independently and in a team environment, and to provide outstanding commercial outcomes

Macquarie Group is a global provider of banking, financial advisory, investment and fund management services. Around the world, we act on behalf of a range of institutional, corporate and retail clients. Founded in 1969, Macquarie employs more than 14,100 people in 28 countries. We focus on areas of business where our particular skills and expertise deliver real benefits to clients and investors.

Macquarie understands the importance of diversity and inclusion – our long history of success has come from being different. At Macquarie we value the innovation and creativity that diversity of thought brings. The one thing we all have in common is our focus on high performance. If you're capable, motivated and can deliver, we want you on our team.

**Macquarie is an equal opportunities employer**