Company Overview

CLSA is Asia’s leading capital markets and investment group, providing global investors with insights, liquidity and capital to drive their investment strategies. Award-winning research, an extensive Asia footprint, direct links to China and highly experienced finance professionals differentiate our innovative products and services in asset management, corporate finance, equity and debt capital markets, securities and wealth management. As the international platform of CITIC Securities (SSE: 600030, SEHK: 6030), China’s largest investment bank, CLSA is uniquely positioned to facilitate cross-border capital flows and connect China with the world and the world to China. Founded in 1986 and headquartered in Hong Kong, CLSA operates from 20 cities across Asia, Australia, Europe and the United States. For further information, please visit www.clsa.com.

Position Title : Quantitative Analyst (Junior/Intermediate), Equity Derivatives

Job Location : Hong Kong

Position Description

To provide equity structured product modelling and process development for the equity derivatives business. These include product pricing, trade processing, risk analysis, product lifecycle management etc., as well as business processes design and support relevant business platform development, data analysis, reporting and information management, decision support.

Key Areas of Responsibilities

- Assist in equity structured product modelling and process development for the equity derivatives business.
- Assist in product pricing, trade processing, risk analysis, product lifecycle management.
- Assist in processes design and support relevant business platform development, data analysis, reporting and information management, decision support.
- Work with IT system analysts, optimizing functioning of various trading systems.

Requirements

- Master degree or above in mathematics, physics, computer science, engineering and quantitative finance
- Strong practical programming experience from previous job/internship/project, proficient in a major object-oriented programming language, proficient in Python or a common scripting language, familiar with object-oriented and event driven development model
- Strong analytical skills and ability to research and solve problems
- Good team work and communication skills, both written and oral
- Self-motivated, self-driven and lifetime learner
- Able to work efficiently and independently in a fast-paced, high pressure environment
- Have a deep understanding of algorithms, patterns and architectures;
- Basic knowledge of financial markets and related financial products, and preliminary understanding of pricing, execution of the trading transaction, and product life cycle.
- Structured thinking, able to convert a loosely defined real life problem to a structured one, and take a rough idea of solution to its full implementation

If you are seeking a dynamic environment in which to build your career in CLSA, please send your resume to recruitment@clsa.com. Kindly specify the position title in the email subject for job application.

CLSA may collect personal data from you for purposes relating to your engagement with the Company, including human resource management and other business and internal / external compliance purposes. Any personal information and /or data collected and held by the Company may be used by the Company or transferred (whether within/ outside Hong Kong) to any other parties within the Company, subsidiaries and affiliates of the Company, internal or external service providers, or any other relevant parties including governmental or regulatory authorities, for the above purposes.