



JOB – GRADUATE IN RISK (F/M) - LEONTEQ – LISBON

Reference Ad: GIP/ October2021 – 0437

DEADLINE FOR APPLICATION: December 31th, 2021

Leonteq Securities AG (“Leonteq”) has a Graduate Program designed to develop future experts, leaders, innovators and entrepreneurs. The program will equip the next generation of top university talents for a long-term career within our company.

GRADUATE IN RISK (F/M)

CANDIDATE PROFILE

REQUIREMENTS:

- *Master degree with strong quantitative background (Physics, Mathematics, Computer Science, Financial Maths, etc);*
- *Basic understanding of derivatives and financial markets;*
- *Knowledge of quantitative finance and stochastic calculus is a plus;*
- *Familiarity with programming (Python, VBA, SQL) is a plus;*
- *Willingness to analyse problems and work with considerable accurateness;*
- *Ability to learn new concepts and tools;*
- *Results-oriented team player with strong interpersonal skills (communication, collaboration, client focus).*

ATTRIBUTES:

- *Highly motivated and curious;*
- *Performance-oriented;*
- *Long-term committed;*
- *Dynamic, reliable, polite, honest and constructive;*
- *Eager to act as an intrapreneur in a leading finance and technology company;*
- *Able to perform in a challenging environment;*
- *Interested in new technologies and innovations;*
- *Committed to embrace the Leonteq corporate culture.*

KEY RESPONSIBILITIES:

- *Contributions to Leonteq’s Model Risk Framework;*
- *Validation of pricing and hedging models including testing and documentation efforts;*
- *Review and signing-off pricing library releases;*
- *Evaluating conceptual aspects, implementation, data sources, best market practices;*
- *Independent price and model parameter verification;*
- *Review of pricing scripts for special transactions and approval of such trades;*
- *Working on different Risk Control projects related to IPV, PnL, Stress testing, etc;*
- *Other ad-hoc tasks, such as supporting financial audit requests, etc.*



YOUR BENEFITS:

- *Attractive Graduate role within a growing and global finance and technology company;*
- *Thorough understanding of the strategy, vision, mission, guiding principles, values and core business capabilities of Leonteq;*
- *Profound insight into the finance industry and Leonteq's own IT platform;*
- *Tailored, business-specific training providing the necessary technical skills to be highly effective in your role;*
- *Two intensive one-week off-site training classes;*
- *Development of communication and interpersonal skills;*
- *Opportunity to build a strong network amongst both your peers and experienced professionals from across the firm to understand what makes Leonteq a great place to build a long-term career;*
- *Multi-cultural work environment with an innovative and inspiring corporate culture;*
- *Direct exposure to management and flat hierarchies where every idea is treasured;*
- *Exposure to groundbreaking, cutting-edge and challenging projects to bring Leonteq to the next level of success.*

ADDITIONAL INFORMATION:

- *Interested parties should send an e-mail to daniela.besteiro@leonteq.com*