

## Pricing Engineer

DeriveXperts is a leading financial services provider, with offices in the heart of London and in Paris.

We provide our clients with the highest level of Derivatives Instruments Valuation services.

Working with the top tier of the US, English, Swiss and French investment banks, as well as the largest Investors, our teams have developed innovative solutions to meet the needs of our demanding clients.

In order to support the success and growth of the company, we are looking to recruit ambitious and talented individuals to join our teams.

### The role

Within the Operations Business Unit, we are looking for a motivated and hands on individual to help delivering valuations in the framework of our DxVal service - Mark to model valuations on Derivative instruments.

- You will analyse structured products termsheets
- You will write pricing scripts using DeriveXperts proprietary quantitative library
- You will conduct all necessary tests for validating pricing scripts
- You will support client relations team by providing them with information on pricing methodology and parameters
- You will practice setting up automation and quality assessment tools

### Education

- Graduates / Masters' degree, with specialization in Finance
- Broad knowledge of financial market data analysis across several asset classes (Equity, Interest Rates, Foreign Exchange, Credit Derivatives)
- Comfortable with Python 3.x scripts redaction
- Easy-going and open-minded individual eager to join dynamic team

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**Location:** Paris

**Contract type:** Permanent

**Experience level:** beginner/junior

To apply for this role, please send your CV and cover letter to [recrutement@derivexperts.com](mailto:recrutement@derivexperts.com)