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Quantitative Analyst at Binary.com

Federal Territory of Kuala Lumpur · Full Time

Binary.com is the award-winning leader in online binary options trading. Our platform allows customers to trade currencies, stocks, and commodities. Read More

Binary.com is the award-winning leader in online binary options trading. Our platform allows customers to trade currencies, stocks, and commodities.

Founded in 1999, we are one of the oldest and most respected names in our industry. Today, we have over 1 million registered accounts around the world, and trade over US\$1 billion in options transactions per year.

Our business is growing strong. Over the last five years, we have grown more than 20-fold. We expect to grow even further in the coming years.



Job Description

Binary.com is seeking a driven, analytical, and technically-gifted Quantitative Analyst to spur our future growth. Your role in the Quantitative Analytics group is essential. You will develop and optimise derivatives pricing and risk management algorithms for our online options trading platform. Your work will directly influence the profitability and success of our company.

Our culture

Binary.com is one of the IT world's most vibrant and progressive workplaces. We blend the entrepreneurial spirit of a startup, with the profitability and stability of a long-running business.

Our company is built on a culture that fosters teamwork, individuality, and creativity.

We care deeply about cultural and gender diversity. We go to great lengths to foster a supportive, caring environment within a flat organisational structure.

We value staff with a sense of fun and adventure, who are optimistic, and customer focused. Above all, you must agree with our strong emphasis on business integrity.

Your skills and motivations

You should be passionate about what Binary.com stands for, and what we do.

You excel at the intersection of mathematics, programming, and finance. You are fascinated by the convergence of all three fields, and how it can push you to scale new heights.

You thrive in a fast-paced environment that values collaboration and open communication. You enjoy the intellectual stimulation provided by mathematical models, data analysis, and financial research.

As our Quantitative Analyst, you will have the opportunity to develop derivatives pricing, and risk management models and algorithms. Your work will directly influence the profitability of our trading platform, and future success of our company.

We are looking for someone who loves to:

- Apply mathematical models to real-world scenarios.
- Solve complex and abstract mathematical problems to optimise pricing and manage risk.
- Analyse trading patterns to identify new market opportunities.
- Work with highly talented people in an exciting, multinational environment.
- Do great work, and inspires people around them to do the same.
- Get things done in a no-nonsense manner.
- Work without bureaucracy and hierarchy.
- Learn and improve, day in and day out.

To excel in this role, you must have:

- An advanced university degree in Physics, Financial Engineering or Mathematics.
- Experience in exotic options pricing, volatility forecasts, high-frequency trading, and the analysis of market inefficiencies.
- Knowledge of probability theory, stochastic calculus, numerical methods, Monte-Carlo simulation, differential equations, econometrics, and statistical modelling.
- Expertise in the application of object-oriented programming languages (C++, Perl, and Java), coupled with the ability to produce high-quality code.
- Experience in using financial information sources such as Bloomberg and Reuters.
- Relevant experience in the use of quant programming libraries and frameworks (QuantLib, Pricing Partners, FINCAD, and Numerix), and quant pricing platforms (SuperDerivatives and FENICS) would be a plus.

Your role

Binary.com's Quantitative Analytics team is responsible for the pricing of our binary options. You will join them in managing the risk and profitability of the company's options book.

The work that you do is complex, challenging, and essential to our future.

We process over a million transactions each day, and manage a book of exotic options which exceeds the complexity of the typical derivatives desk.

Since all transactions on the Binary.com website are fully automated, our pricing and risk management algorithms must fully consider critical factors such as real-time pricing parameters, data feed irregularities, and latencies.

You will:

- Develop derivatives pricing, risk management models, and algorithms using C/C++, R, MATLAB, Perl, Python, and Java.
- Review, develop, and enhance Perl, C++, and R codes used in options pricing, volatility forecasts, and risk management programs.
- Maintain accurate system pricing parameters.
- Perform data mining using SQL databases, R/S-Plus, OLAP, and other analytical tools.
- Monitor website trading activity and minimise abuse.
- Generate periodic and special reports that summarise client trading trends.

Remuneration and benefits

This position includes a market-based salary, annual performance bonus, and health benefits. You will also receive travel and Internet allowances.

You will enjoy a casual dress code and flexi hours. You also have the freedom to select your preferred tools and systems.

We will also assist you with your work permit, and relocation for your family.

Location

This position is based at our operational headquarters in Cyberjaya, Malaysia.

Cyberjaya is an exciting high-tech precinct south of Kuala Lumpur, the capital of Malaysia. The benefits of working in Cyberjaya include a low cost of living, and modern infrastructure. You'll also have easy access to some of Asia's most spectacular scenery.

To support further growth, we are setting up an office in central Kuala Lumpur. You'll have an opportunity to accomplish amazing things in one of the world's most exciting cities.

Python, Mathematics, Risk Management, Financial Models, Perl, Matlab, Mathematical Modeling, Mathematical Algorithms/Data Analysis, QuantLib, FinCad Compensation \$15K - \$45K

No Equity

Applied

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(optional) Enter a note to Candace

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<u>DevOps Manager</u> <u>Binary.com</u> Federal Territory of Kuala Lumpur



Quality Assurance Engineer
Binary.com
Federal Territory of Kuala Lumpur



<u>Financial Markets Analyst</u> <u>Binary.com</u> Malta



Helen Fellow American Museum of Natural History New York City

What We're Building

Binary.com is the award-winning industry pioneer in online options trading. We boast:

Over two billion dollars in trades to date.

First-class client service.

Multi award-winning trading platform.

Exclusive binary trading technology.

Hiring in Federal Territory of Kuala Lumpur, Malta

51-200 Employees

<u>Financial Services</u>, <u>Trading</u>, <u>Trade Platform</u>, <u>Real Money Online Gaming binary.com</u>

Other Positions

Design

Graphics Designer

Federal Territory of Kuala Lumpur · Full Time · \$15K - \$25K · No Equity Applied





Software Engineering

DevOps Manager

Federal Territory of Kuala Lumpur · Full Time · \$35K - \$77K · No Equity Applied

Apply



Quality Assurance Engineer

Federal Territory of Kuala Lumpur · Full Time · \$13K - \$22K · No Equity Applied

<u>VlqqA</u>



Senior Back-end Developer

Federal Territory of Kuala Lumpur · Full Time · \$38K - \$61K · No Equity Applied Apply



Team



Candace Fuller,

Worked at <u>@Binary.com</u> · Studied at <u>@American University</u> Binary.com is one of 23,590 startups hiring on AngelList <u>Browse All Startup Jobs Post a Job</u>

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