

Senior Quantitative Analyst

Fulltime – Amsterdam/Cologne/Madrid

Our Organisation

Atradius provides trade credit insurance, surety and collections services worldwide through a strategic presence in 50 countries. Atradius has access to credit information on 200 million companies worldwide. Its credit insurance, surety and collections products help protect companies throughout the world from payment risks associated with selling products and services on trade credit.

Unit Description

Group Risk Management (GRM) is a staff unit responsible for various tasks that naturally fit within a modern risk management function in a financial institution. As Atradius' risk management function, we provide information, tools, and advisory services to the company and have links into the entire organisation. Enterprise Risk Management (ERM) is a unit within GRM, whose role entails to measure and explain Atradius' risk profile and size solvency needs now and going forward, to maintain risk governance and control as well as to facilitate the management of non-financial risks. We develop, maintain, and operate (capital) models, tools and dashboards, analyse business development proposals, perform scenario analyses and stress testing, maintain the risk appetite framework, quarterly determine capital requirements, perform the ORSA process and report on aggregate risk. We are now looking for a senior quantitative analyst to join our international team.

We are looking for people who:

- Are challenged to work in a dynamic, international, and demanding environment.
- Are willing and able to learn continuously and develop skills.
- Are willing to challenge the status-quo of how things are done and bring forward innovation.
- Have a strong grasp of data models. Data engineering background is also desirable.
- Are able to adapt between regular BAU activities and ad-hoc activities to support the business.
- Are capable to work both independently and be an effective team player.
- Are eager, hard workers, proud to deliver professional quality results.
- Creative yet responsible – problem solvers and enablers.
- Have comprehensive R coding knowledge, C++ is also desirable.

Job Description

In your role, you will be a key person in driving forward ERM's analytical tool kit for determining, analysing, projecting, and stressing financial positions, risk profile, and solvency needs. You will assist with operating the risk management calculations and establishing the links to business units, alongside contributing to the company's risk profile. In addition to the regulatory requirements, you will define and execute analysis to identify and understand causalities, trends, business mechanics, and ultimately the risks Atradius is exposed to.

You will not only facilitate calculations and projections but also help explaining and making sense of results from a business perspective to other stakeholders. You will perform analyses and develop new calculation, reporting practices. Exploratory data analyses will help you to identify and understand risks, causalities, trends, and business mechanics.

With your work, you will strengthen ERM's advisory capacity as well as improve quality and efficiency of our internal and external reporting. Utilising your extensive data knowledge, you will drive forward innovation in data processing and analysis techniques whilst closely collaborating with other specialists and units throughout the organisation. The team is an international and culturally diverse of quantitative, financial, and risk management experts. This will allow you to support the business where it relies on your expertise. You will have opportunities for personal and professional development.

Knowledge, Skills and Experience

- You have excellent analytical and problem-solving skills as well as strong mathematical and statistical skills at least at master level in a discipline like Statistics, Computer Science, Data Science, Machine Learning, Mathematical Finance or Econometrics. A PhD is considered a plus.
- You have a track record of gathering requirements, defining and executing analysis, and communicating results/insights to non-quantitative colleagues.
- You have solid experience with Excel and in at least one numerical/statistical programming languages such as R or Python.

- You are well versed in relational databases (e.g. Oracle) and SQL. Prior exposure to parallel, high-performance compute setups, large scale data processing tools (e.g. Sparks), and C/C++/Java is desirable.
- Experience with Solvency II, IFRS 17 and a good knowledge of the key financial figures of an insurance company.
- You can work independently but you also enjoy working with an international team, sharing your skills and being a team player.
- You pay attention to detail.
- You feel comfortable communicating and presenting content to different audiences.
- You are committed, willing to take responsibility, and able to work simultaneously on various assignments towards tight deadlines. You can plan your time and that of others.
- Fluency in English is required for the position.

What we offer

- A great and challenging place to work: Truly international, dynamic, transparent, informal.
- An environment for our people where they can realise their ambitions.
- Attractive terms of conditions: salary in line with market conditions, 13th month, variable pay scheme, pension scheme etc.

Interested?

Please apply via button below.