

Quantitative Analyst

WHO WE ARE

FactSet, a leading provider of financial information and analytics, helps the world's best investment professionals outperform. More than 62,000 users stay ahead of global market trends, access extensive company and industry intelligence, and monitor performance with FactSet's desktop analytics, mobile applications, and comprehensive data feeds. The Company has been included in FORTUNE's Top 100 Best Companies to Work For, the United Kingdom's Great Places to Work and France's Best Workplaces. FactSet is listed on the New York Stock Exchange and NASDAQ (NYSE:FDS) (NASDAQ:FDS).

BISAM, a FactSet Company, provides integrated, multi-asset portfolio analytics, including performance and attribution, market risk analysis, portfolio construction and GIPS composites management. Many of the world's largest buy-side firms use BISAM to evaluate and enhance their investment strategies and better service their clients while maintaining high levels of security, transparency, process control and operational scale.

RESPONSIBILITIES

Our research and development team in Sofia consists of self-motivated, articulate and highly-skilled professionals. A unique blend of people with different skillset - from finance, through software engineering to mathematics. We are looking for a smart Quantitative Analyst to join us and participate in the research and development of analytical modules of a leading risk management platform – Cognition. Our product includes market risk (statistics), scenarios generation (time series analysis and probability distributions), stress testing and factor analysis (multivariate analysis), portfolio construction and optimization and derivatives pricing (stochastic calculus) modules.

This role will give you the chance to handle internal analytical assignments including thorough research, prototyping and validation of both industry standard and proprietary financial models related to factor models, risk and risk budgeting statistics (Value-at-Risk and Expected Tail Loss), portfolio optimization and financial derivatives pricing.

DESIRED QUALIFICATIONS, SKILLS & EXPERIENCE

- Background in Science, Technology, Engineering or Mathematics
- Bachelor or Master degree in a quantitative science or computational field like statistics, mathematics, physics, economics, computer science, engineering, finance, and related fields
- Analytical thinking and problem solving
- Programming experience with R, Python or MATLAB
- Natural curiosity and creativity
- Constant learner

Any of the following will be considered an advantage

- PhD in a quantitative science or computational field like statistics, mathematics, physics, economics, computer science, engineering, finance.
- Solid background in numerical methods/statistics/calculus
- Programming experience with Java or C/C++
- Knowledge of SQL, preferably on MSSQL Server
- Interest in financial markets
- University or high school programming or math contests

WHY WORK FOR FACTSET?

- Challenging and dynamic environment
- Work in an enthusiastic team of talented co-workers
- Attractive remuneration with annual bonus scheme
- Social benefits, including private family health insurance and free meals
- Great office location and work environment
- Career development opportunities across our 47 offices worldwide

We place great importance on the professional development of our employees. We constantly promote and encourage learning and we offer our employees internal and external training and coaching opportunities.

If you enjoy a fast-paced work environment with opportunities for growth, development and success, then please send your resume to iva.vasileva@factset.com, georgi.mitov@factset.com and ivan.mitov@factset.com.

- **BISAM, a FactSet company is an Equal Opportunity Employer**
- **FactSet was ranked as one of FORTUNE's 100 Best Companies to Work For in the US**
- **FactSet is recognized as one of the Best Workplaces in the UK**
- **FactSet was named a Best Workplace in France**