

# **Tú eres el futuro. Nosotros queremos ser el tuyo.**

**WE ARE LOOKING FOR...** An **Interest Rate Quant** to join the New Product Development team based in Madrid.

## **EDUCATION**

MSc in Maths, Physics or Engineering  
PhD is valuable but not essential

## **LANGUAGES**

Spanish  
English, advanced knowledge, capable to read and write technical documents

## **REQUIRED SKILLS**

Strong background in mathematics, stochastic calculus, numerical methods and object oriented programming.  
An excellent academic record and desire to make technical work are required.  
Ability to work in a very competitive and challenging environment.

## **OTHER REQUIREMENTS**

No previous experience is necessary, although a mathematical experience in academic or business environment using advanced mathematical and numerical techniques in a business environment is convenient.  
Knowledge of valuation theory of financial products is desirable but not essential.

## **MAIN FUNCTIONS**

Development and implementation of mathematical models for the valuation of financial derivatives.  
Investigation of new technologies and use of the existing ones.  
Communication with trading desks, identifying needs and offering solutions.

## **WE OFFER**

Opportunity to join a very challenging team.  
Professional development in a top banking institution.  
Attractive remuneration according to the candidate's experience.

**Para participar en el proceso de selección introduce tu CV en la página Web y aplica en la oferta ([http://empleo.bbva.com/europa/empresa\\_01/stand.htm](http://empleo.bbva.com/europa/empresa_01/stand.htm))**

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