

Byte

<https://www.byte.eco/job/23195/>

Quantitative Risk Lead

Description

The Finance team at IFT are seeking a Quantitative Risk Lead to take responsibility for quantifying, tracking and reporting financial risks that the organisation is exposed to. As an ecosystem of Web3 projects, the role will support the material treasury of the entire organisation. Key responsibilities: Identifying and quantifying financial and economic risks that the treasury is exposed to Owning the development and maintenance of quantitative risk models for the treasury (e.g. Historical VaR, Monte Carlo VaR, Multi-Factor Risk Models, Stressed VaR, Liquidity Risk models, etc) Building the data gathering and risk monitoring infrastructure, including on-chain monitoring of smart contracts Performing advanced statistical analysis on underlying risk factors (returns, distribution, volatility, correlations) Supporting the build out of an internal quantitative tool stack (e.g. asset models, simulation engines, forecasting and reporting, scenario analysis, etc) Assisting in the development of dashboards and reports to put quantitative risk information at the center of financial decision making Must Haves: Excellent software development skills (ideally, Python- open to other languages), including a strong bias towards automation, documentation and testing Structure and rigour in their thinking. Degree in a quantitative discipline (STEM, economics, finance) Productive while working remotely and autonomously, initially in a risk quant team of 1-2 A strong alignment to our principles: <https://status.im/about/#our-principles> Should Haves: Deep knowledge of the specific financial and quantitative risks faced by a web3 organisation with a large, on-chain, multi-asset crypto treasury (i.e. must be able to independently identify them, not just quantify the risks that others ask them to) Previous professional experience with smart contract development Previous professional experience building similar quantitative risk tech stacks A security mindset Nice to Haves: PhD in a quantitative discipline Previous experience in a risk quant role within a web3 organisation Experience working for an open-source organisation [Don't worry if you don't meet all of these criteria, we'd still love to hear from you anyway if you think you'd be a great fit for this role. Just explain to us why in your cover letter]. Hiring process: Interview with Pepper, from the Talent team Interview with Adam, IFT Chief Financial Officer Task presentation with a Software Engineer & Adam Interview with a Co-Founder The steps may change along the way if we see it makes sense to adapt the interview stages, so please consider the above as a guideline. Compensation: The expected compensation range for this role is \$90,000 – \$140,000 (negotiable, dependent on how we assess your skills and experience throughout our interview process). We are happy to pay in any mix of fiat/crypto. Please mention the word **ROBUST** and tag RNDcuMjAwLjIzM54xNDc= when applying to show you read the job post completely (#RNDcuMjAwLjIzM54xNDc=). This is a beta feature to avoid spam applicants. Companies can search these words to find applicants that read this and see they're human.

Contacts

Job listing via [RemoteOK.com](https://www.remoteok.com)

Hiring organization

IFT

Job Location

Remote

Base Salary

\$ 85000 - \$ 165000

Date posted

May 15, 2024

[Apply Now](#)