

## Software Engineer in Commodities Risk

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Company: StratsLab

Location: Warsaw

Category: computer-and-mathematical

### Who are we?

StratsLab combines the top-level IT skills and deep financial knowledge to deliver innovative products and services. We are a Developers Driven Company. We have high programming skills and participate in exciting projects worldwide.

StratsLab was founded in 2015, by alumni of Warsaw University, Faculty of Mathematics, Informatics and Mechanics (MIM). For several years prior, we worked at top-tier investment banks and hedge funds in London.

At present our team is located in Warsaw and consists of 20 individuals. We execute projects for clients in the financial sector spanning across Poland, Germany, UK, USA, and Japan.

### Project

We are looking for a candidate to join the Commodities Risk Technology team that works with a prestigious US based client.

A key role of the team is to build large scale Cloud-native distributed systems to support risk modeling, calculation, market data processing, reporting, guidelines monitoring, research for Commodities Risk Management and VaR/Stress calculation.

You will work directly with risk teams to gather requirements and build technology to expand financial product and market coverage. Automation and continuous improvement of our risk management processes will be a big part of your role.

## **We are looking for a person with**

3+ years software development experience, preferably in the financial services industry.

Focus on delivering business value.

Professional experience with Python.

Ability to deliver high quality software.

Bachelor's or advanced degree in computer science, math, physics or technology related fields.

## **We appreciate if you have**

Expertise in server-side Python, scalable design, data structures, concurrency, performance tuning and distributed systems architecture.

Expertise in an object-oriented programming language such as C#, Java or C++.

Familiarity with data analysis using Pandas.

Experience using tools such as JIRA, Git, Team City, Octopus Deploy in Agile environment.

Expertise in technologies such as Kafka, Redis, Mongo DB, MS SQL, preferably hosted on AWS.

Expertise in AWS technologies such as RedShift, EC2, S3, as well as experience with Kubernetes and AWS infrastructure.

Experience working with quantitative modelers/researchers and data teams, preferably in asset management or investment banks.

Experience working on market risk, counterparty risk, simulations, regulatory stress testing.

Experience working on a firmwide risk system for commodities, rates, fixed income, or credit.

Knowledge of commodities market, financial derivatives, pricing/valuation, and risk analytics.

Familiarity with Bloomberg and Morning Star commodities market data.

### **What do we offer?**

An exceptional opportunity to work within a compact organization while being involved in large scale international projects.

Work in a strong and supportive team, keen on mutual assistance and collaborative brainstorming.

Possibility to skyrocket in financial expertise in relatively short time.

Opportunity to work with smartest engineers/quants in New York and London.

Engagement in the development of highly compelling financial products (e.g. capacity auctions on electricity interconnectors between countries, sophisticated spreads on oil products).

Opportunity to gain global exposure through international business travels.

Competitive compensation.

Performance bonus twice a year.

Flexible working hours.

Modern office located in Warsaw (Powiśle), near the metro station.

Casual monthly team get-togethers.

If you do not feel like writing a CV, drop us an e-mail at [recruiters@stratslab.com](mailto:recruiters@stratslab.com) and describe your experience.

We look forward to hearing from you.

**Apply Now**

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