Financial Engineer.

SeaBridge Fintech is seeking a motivated professional to join the Model Development & Engineering team as a Financial Engineer. This team is part of the On-Demand Finance (ODF) group and owns the model implementation of the Net Interest Income & Sensitivity, Valuation, and Pricing modeling/forecasting capabilities under the company’s risk management platforms. We are looking for a driven individual who can closely collaborate with peers and strong communication and analytical skills who can quickly understand existing models and new requirements/business needs.

Responsibilities Include:

* Builds trading model prototypes based on the specifications.
* Assist with manager to execute data ETL (Extract, Transform, Load)
* Leverage the latest open source technologies and tools to develop/maintain financial models by identifying areas of opportunity in our existing framework
* Learn to design, test, and implement changes in various models and systems based on external business requirements and internal modeling needs
* Update complex structured models over the performance cycle with accuracy and within the required turnaround time.
* Support the development of a well-controlled framework to manage modeling for interest rate risk management and financial forecasting
* Ensure the accuracy of data feeding the models in deal library.
* Coordinate with the team to design, build test and implement new features.
* Advanced knowledge of data science stack (Pandas, NumPy, SciPy).
* Unix/Linux command-line experience (git, bash, cron)
* Assist with ad hoc model analyses as needed

Required Qualifications:

Coding experience with financial libraries.

At least 2 year of experience working with coding languages of Python

Preferred Qualifications:

MongoDB is a Plus