

Quantitative Risk Analyst

Copenhagen, Denmark

About the job

Are you at the start of your career and ready to help shape Saxo's balance sheet analytics, risk frameworks, and treasury decision-making through data, modelling and quantitative analysis?

We are looking for a talented and motivated Quantitative Risk Analyst to join our Market & Treasury Risk team within Risk Strategy & Treasury. This role offers a unique opportunity to work at the intersection of treasury, risk management, quantitative modelling, and strategic decision-making.

Our team plays a central role in shaping Saxo's earnings profile and balance sheet risks, including liquidity risk, interest rate risk, FX risk and capital risk. We develop and maintain the analytical frameworks, models and methodologies that support balance sheet optimisation, risk management and senior management decision-making across the organisation.

As part of the team, you will contribute to the development of quantitative models, risk metrics as well as analytical tools used to assess earnings, funding, liquidity and market risks. You will work closely with colleagues across Treasury, Finance, Risk, Trading and Technology, gaining broad exposure to the management of a modern international bank.

This role is particularly well suited to professionals in the earlier stages of their career looking to build deep expertise in treasury, risk management and quantitative analysis within an international banking environment.

Responsibilities

As our new Quantitative Risk Analyst, you will:

- Develop and enhance quantitative models, methodologies, and risk measures relating to liquidity risk, interest rate risk, FX risk, and capital management.
- Build analytical models, dashboards, and reporting solutions that provide insights into earnings, funding, liquidity, and risk exposures.
- Perform quantitative analysis of balance sheet developments, business initiatives, and market events to support risk and treasury decision-making.
- Contribute to the automation and improvement of risk analytics using modern analytical tools and programming languages.
- Assist in the development and validation of methodologies used for risk measurement, forecasting, and scenario analysis.
- Collaborate with stakeholders across Treasury, Finance, Risk, Trading, Secured Finance, and Technology to deliver scalable analytical solutions.
- Support the preparation of analysis and material for senior management, risk committees, and regulatory interactions.
- Support the ongoing development of analytical frameworks such as Funds Transfer Pricing (FTP), Value of Client Funds (VCF), stress-testing methodologies, and balance sheet optimisation tools.

Your profile

This role is ideally suited to candidates with around 4-5 years of relevant experience who are looking to further develop their quantitative, analytical, and banking expertise while taking on increasing responsibility and ownership. We are also open to exceptional candidates with fewer years of experience if they bring highly relevant expertise and a strong foundation within the areas covered by the role.

You have a strong analytical mindset and enjoy solving complex problems through data, modelling, and quantitative analysis. You are curious, detail-oriented, and motivated by understanding how financial and business decisions impact earnings, risk, and balance sheet performance.

You are comfortable working with data, challenging assumptions, and developing practical solutions while collaborating with both technical and business stakeholders.

In addition, we expect that you:

- Hold a relevant master's degree in finance, economics, mathematics, engineering, physics, computer science or a related quantitative discipline.
- Have experience with Python, SQL, R, AI/ML tools, or similar analytical and programming technologies
- Possess strong quantitative and analytical skills, with experience working with complex datasets and modelling frameworks.
- Enjoy developing models, analytical tools, and scalable solutions to support business decision-making.
- Have an interest in financial markets, banking, treasury or risk management.
- Communicate clearly and explain analytical findings to both technical and non-technical stakeholders.

Nice to have:

- Experience with liquidity risk, FTP, IRRBB, market risk, stress testing, or capital management.
- Knowledge of banking products, financial markets, or asset and liability management.
- Experience with data visualisation, automation, or large-scale data analysis.
- Familiarity with regulatory frameworks applicable to banks and financial institutions.

We get curious people invested in the world

When you work at Saxo, you become a Saxonian and part of a purpose-driven organisation, where good ideas are always taken seriously, and where you can make a true impact. We are invested in your development, and you can expect a robust career from day one when you join Saxo – no matter which role you take on.

You will join 2,500 other ambitious colleagues across 11 countries and become part of an international organisation. Working in Saxo, you will get to meet colleagues from many different cultures and backgrounds, and you should know that we value diversity and inclusion and see it as a genuine source of strength to drive growth, foster innovation and position us for long-term success.

We encourage an open feedback culture and supportive team environments enabling employees to grow and fulfil their career aspirations.

When you bring passion, curiosity, drive and team spirit, your learning journey will be dynamic and your career opportunities in Saxo will be immense.

At Saxo we don’t just offer a job – we offer an opportunity to invest in your future!

How to apply :

Click here to create an account and upload your resume and a short motivation. We look forward to getting to know you better!

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Ansøgningsfrist
Løbende jobsamtaler
Quantitative Risk Analyst

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