



## **Volatility Strategist**

Cutler Group, LP is looking for a Volatility Strategist. Primary responsibilities will be to research, design, back test and implement volatility-related trading strategies for use in an automated equity option market making system.

The ideal candidates will have an advanced degree in math or science and a strong technical background. Strong preference will be given to those with previous experience analyzing market data and developing profitable volatility based trading strategies based on that data. A background in statistics, data mining and time-series analysis is a big plus.

At the minimum candidates should have experience with and a deep understanding of volatility trading (i.e. skew and implied volatility bets and cross relationships). This is not a technology position, but ability to code and implement new trading strategies is desirable.

We are located in downtown San Francisco. Our work hours are on the early side, as they have to overlap with market hours (6:30 AM to 1 PM Pacific Time).

Due to the volume of responses, we can unfortunately only respond to the candidates selected for interviews. Principals and US-based candidates only please. We will only consider submissions that include **a brief cover letter stating a location preference** for Chicago, San Francisco, or New York.

**Skills:** Volatility surface, equity options, index options, skew, stochastic volatility, term structure, C++, backtesting, correlation, dispersion, principal components analysis, PCA, alpha, portfolio manager, options trading.

**Please send a cover letter and resume to [careers-strategist@cutlergrouplp.com](mailto:careers-strategist@cutlergrouplp.com)**