Front Office Derivatives Developer (Java/C++/C#)

The candidate will be part of the Interest Rate Derivatives trading systems team. This is a front-office development team with 80+ members spread over three continents, including 30 in Shanghai.

The team is responsible for calculation valuation, risk, profit & loss for both real-time and end-of-day and feeds where appropriate to downstream systems. There will be a considerable amount of interaction with trading desk and quants as well as financial controllers, market risk and derivative operations departments.

The interest rate derivatives systems are in the early phase of considerable multi-year change that are required to meet the demands stemming from regulatory change, expansion of electronic trading of derivatives and a firm-wide strategic goal to increase market share in this area, set against a backdrop of rapidly evolving global economic conditions. Key elements of the renovation are the job distribution and scheduling for the risk calculation.

The ideal candidate will demonstrate an eagerness to learn the existing platforms, which are built using a variety of technologies including java, C++, C# and be proactive in designing and building the next generation of systems to meet the business demands. The person will also be able to handle competing demands including both tactical and strategic initiatives, manage own work to aggressive deadlines and work within a globally distributed team. The role will offer a good opportunity for those looking to make a difference to a major business division.

Our team is building a strategic cross-asset Risk calculation and aggregation framework. We are looking for an experienced, proficient developer who can develop on the computational details of valuation and risk for financial products. The position will entail development of valuation/risk engine infra-structure and components to support pre/post trade, intra-day and end of day activities.

**Roles and responsibilities include:**

- develop scalable, optimized components for cross-asset risk computation
- assist in design and valuation of financial assets
- analyze and optimize performance of intra-day and end of day risk computation
- provide support for risk engine, resolve production issues in a timely manner
- communicating with strategists and other stakeholders
**Skills Required**

- Excellent code development skills
- Problem solving ability including ability to discuss and refine requirements with users, convert those requirements into a design and build a solution to meet that design
- Ability and willingness to quickly learn new programming languages
- Strong communication skills
- Strong team working ability in local and global teams

**Job Location**

Shanghai, China

**Employment Type**

FTE

**How to Apply**

Please send your updated CV to Daisy Ding (Daisy.Ding@morganstanley.com).

**Application Deadline**

31st Aug

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