**Front Office Quant Developer – coding expert**

**ING is looking** to hire a Front Office (FO) quant developer in the field of Derivatives pricing.

**Context and team work**

Quantitative modelling involves the specification, calibration and integration of (stochastic) models designed to price and hedge derivative positions taken by trading desks in Financial Markets. A range of quantitative methods and models are deployed to tackle specific issues in these markets.

In this area, the tasks assigned to the Quant Developers team are :

* Learning/understanding financial products and market data modelling concepts
* Developing and maintaining the Front Office Quant Libraries, which are written in C++, and encapsulate the implementation of the pricing and risk models, in a well-designed and object oriented way.
* Providing support to the Application Development team, of which the main task consists in integrating the Quant libraries into Front Office Systems, using API’s (C++/Java).

**Open position**

We are currently looking to strengthen the team with a Quant Developer C++ coding expert.

The task of the coding expert is twofold.

Firstly, he/she safeguards the quality of the Quant Library, i.e. making sure it is/stays properly designed, properly tested, and nimble enough to support the agile delivery of new functionalities. This also involves advising/coaching other C++ developers to make sure good coding standards are well followed. Paramount is the good design/architecture of the code using object orientation techniques and design patterns.

Secondly, he/she also ensures/optimizes the performance of the models, in terms of CPU running time, memory or other IT resources consumption,…

**Your profile**

You have :

* strong knowledge and experience (7+ years) with object oriented programming languages, mainly C++ (Java is an asset).
* a passion for well-designed architectures and well-designed code; OO and design patterns have no secret to you.
* very strong communication skills and team spirit, and envy to share knowledge and coach others in a mutually respectful way.
* no reluctance to dig into and improve others’ pieces of code.
* ideally an experience with quantitative/mathematical models and R&D environments.

Knowledge of Financial Products and Quantitative Models in Finance is of course an asset. However this is not considered as mandatory provided the new team joiner is interested and willing to learn.

**What we offer and work environment**

* An interesting position in a small and dynamic team of highly skilled individuals, working closely together in a good atmosphere, and recognizing the importance of the coding expert role.
* A rewarding remuneration package, according to your skills and experience.

**Contact :**

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