

Quant Developer (build Engineer) – Fixed Income Strategies Group – Vp/ed

📍 London, ENG, GB, United Kingdom

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Job Description

Quant Developer (Build Engineer) - Fixed Income Strategies Group - VP/ED

Department Overview

The Fixed Income Division (FID) is comprised of Interest Rate and Currency Products, Credit Products, Securitized Products, and Municipal Securities. Professionals in the Division assess and actively manage risk, trade securities, and structure as well as execute innovative transactions in the fast-paced and constantly changing global markets. The Commodities Division is a market leader in energy, metals, and agricultural product trading worldwide whose professionals' trade in both physical and derivative commodity risk.

About Morgan Stanley

Morgan Stanley is a leading global financial services firm providing a wide range of investment banking, securities, investment management and wealth management services.

As a market leader, the talent and passion of our people is critical to our success. Together, we share a common set of values rooted in integrity, excellence, and strong team ethic. We can provide a superior foundation for building a professional career - a place for people to learn, to achieve and grow. A philosophy that balances personal lifestyles, perspectives and needs is an important part of our

culture.

What will you be doing?

We are looking for a technical, hands-on specialist to handle aspects of C++ build engineering for the Fixed Income (FID) pricing and risk modelling libraries. This is a challenging and high-profile role involved in standardising and modernising the build tooling, dependencies, and build performance across the whole landscape of these libraries across asset classes.

The successful candidate will help to modernise the build environment of FID analytics libraries in line with Morgan Stanley C++ development platform roadmap and tooling. This will include migration of analytics multi-platform builds from Premake to Bazel, adoption of Conan, delivering and supporting capabilities such as remote cross-platform compilation, caching, and integration with Visual Studio and VSCode. The successful candidate will also assist development teams with various aspects of modernising the analytics C++ codebase, including compiler upgrades (msvc, gcc, icc, clang), dependency upgrades (e.g. Boost, NAG), adoption of standards, adopting and modernising various tooling such as IWYU, clang-tidy, and other improvements to our automated build, release, integration and testing infrastructure covering the several million lines of C++, Java, and Scala source code. This will include aspects of configuration of Jenkins jobs, source code management tooling, and supporting trading desk strategists' use of development environment. The role is part of global FID QuantDev build-release team, working closely with colleagues in development, infrastructure, and desk strategies teams to deliver an efficient, modern, and standardised development environment, supporting key library development projects across FID.

Most of the Fixed Income portfolio is valued and risked using these pricing and risk modelling libraries, which are used by many varied applications throughout the firm and have multiple inter-dependencies. This requires that we build the libraries in a consistent manner on multiple different platforms, and integrate them into the varied application landscape, which is itself constantly changing. Our ability to patch, test and release new functionality within hours if not minutes can be critical to our success as a business and the successful candidate will be critical to helping us achieve this.

What we're looking for:

Extensive experience with C++ build engineering, preferably in financial services. Extensive experience with Bazel. Extensive experience with git. Extensive experience supporting use of Visual Studio or VSCode. Experience of modern C++ development (from C++11 to C++20). Experience of scripting in python, windows/linux shell. Experience of working in a globally distributed team. Familiarity with build acceleration tools such as Incredibuild, distcc and ccache Familiarity with standard code quality tools such as sonar, cpp lint, clang-tidy Familiarity with package/dependency management tools such as conan, maven, artifactory

Certified Persons Regulatory Requirements:

This role is deemed as a Certified role and may require the role holder to hold mandatory regulatory qualifications or the minimum qualifications to meet internal company benchmarks.

Flexible work statement:

Interested in flexible working opportunities? Morgan Stanley empowers employees to have greater freedom of choice through flexible working arrangements. Speak to our recruitment team to find out more.

Internal Applicants:

Internal mobility can be a way to grow your career and realize your professional potential. Typically, you must be in your position for at least 18 months and performing satisfactorily before applying for another job at the Firm. Internal applicants can find out more regarding career navigation, mobility guidelines and policy on our employee portal by clicking here .

Equal opportunities statement:

Morgan Stanley is an equal opportunities employer. We work to provide a supportive and inclusive environment where all individuals can maximize their full potential. Our skilled and creative workforce is comprised of individuals drawn from a broad cross section of the global communities in which we operate and who reflect a variety of backgrounds, talents, perspectives, and experiences. Our strong commitment to a culture of inclusion is evident through our constant focus on recruiting, developing, and advancing individuals based on their skills and talents.

What you can expect from Morgan Stanley:

We are committed to maintaining the first-class service and high standard of excellence that have defined Morgan Stanley for over 89 years. Our values - putting clients first, doing the right thing, leading with exceptional ideas, committing to diversity and inclusion, and giving back - aren't just beliefs, they guide the decisions we make every day to do what's best for our clients, communities and more than 80,000 employees in 1,200 offices across 42 countries. At Morgan Stanley, you'll find an opportunity to work alongside the best and the brightest, in an environment where you are supported and empowered. Our teams are relentless collaborators and creative thinkers, fueled by their diverse backgrounds and experiences. We are proud to support our employees and their families at every point along their work-life journey, offering some of the most attractive and comprehensive employee benefits and perks in the industry. There's also ample opportunity to move about the business for those who show passion and grit in their work.

To learn more about our offices across the globe, please copy and paste

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Job Detail

Job Id	JD4358017
Industry	Not mentioned
Total Positions	1
Job Type:	Full Time
Salary:	Not mentioned
Employment Status	Full Time
Job Location	London, ENG, GB, United Kingdom
Education	Not mentioned

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