

Fixed Income Quant Developer

Focus Capital is a specialized financial services company providing individuals working on customized portfolio and risk management solutions to investment management firms, hedge funds, investment banks, and broker-dealers. We are highly regarded as best in class in the United States.

We are looking for a quantitative developer with an emphasis in fixed income instruments to join our core team. You will take ownership of existing libraries, refine as necessary, and develop new analytics in response to client demands and market dynamics. Must be able to take concepts from white papers and adapt them to suit various quirks in the market and come up with creative solutions. Must be able to work as a team with other quant developers, data and support analysts, and IT developers to integrate the models into the analytics delivered to clients.

REQUIREMENTS:

- An advanced degree (M.S. or Ph.D.) in applied mathematics, statistics, or financial engineering.
- Exceptional quantitative and modeling skills
- Knowledge/experience in designing and developing methods and solutions related to capital market products, specifically fixed income and interest rate analytics.
- Strong analytical background with problem-solving abilities.
- Excellent communication and interpersonal skills.
- Desire to learn the dynamics of the capital markets and adapt

Expertise in C++ or C# is expected