eRates Strategist Engineer – Fixed Income Strategies Group – Vice President

Division: FID
Location: New York

Job Title: Desk Strategist
Job Level: Vice President

Contact: Peter Yesley: Peter.Yesley_at_morganstanley.com

Company Profile

Morgan Stanley is a leading global financial services firm providing a wide range of investment banking, securities, investment management and wealth management services. The Firm’s employees serve clients worldwide including corporations, governments and individuals from more than 1,200 offices in 43 countries.

Job Description:

We’re looking for a person with experience building large, distributed systems to focus on connecting automated trading across regional markets and products classes. We want to know how to simultaneously trade bonds, futures and equities across Europe and North America from one distributed algorithm? How do we capitalize on price difference in a global setting? How do you generalize across correlated instruments that have different market structure? How does one decided if changes in market demand are local or will expand to disrupt other trading venues?

Applicant Description:

You have been part of team that has built a large (global) distributed system that makes a market in real time. For example:

- A ticket booking system for an international airline
- A national network for online grocery shopping
- A large, real time system for pricing car rentals
- A global e-trading book containing multiple products classes
- An algorithm responsible for delivering 100,000s of packages daily.

Skills required

- Ph.D. in Engineering, Physics, Operations Research or similar degree.
- 3-5 experience with large scale, real time, computing that processes transactions.
- Good working knowledge of basic probability
- Ability to communicate complex ideas using mathematics.
- Some experience with the statistical modelling of data.
- Good sense of humour
- Several years of programming experience: Java, C++, Python or Fortran (ha).
- Previous finance experience not required

Morgan Stanley is an equal opportunities employer. We work to provide a supportive and inclusive environment where all individuals can maximise 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.