DESIGN & DEVELOPMENT ENGINEER – BLACKROCK SOLUTIONS

BlackRock is one of the world’s preeminent asset management firms and a premier provider of global investment management, risk management and advisory services to institutional, intermediary and individual investors around the world. BlackRock offers a range of solutions — from rigorous fundamental and quantitative active management approaches aimed at maximizing outperformance to highly efficient indexing strategies designed to gain broad exposure to the world’s capital markets. Our clients can access our investment solutions through a variety of product structures, including individual and institutional separate accounts, mutual funds and other pooled investment vehicles, and the industry-leading iShares® ETFs.

**Overview:**

This position is for a Design and Development Engineer in the Fixed Income Research Implementation and Data (FIRID) team. The purpose of the team is to provide technology and data services to the Fixed Income Model-Based Investments (FMBI) Research teams.

The FMBI business employs a number of investment techniques and strategies using multiple asset classes, including Bonds, Futures, FX, Interest Rate Derivatives, Credit, Inflation and Option based derivatives.

The FIRID team use multiple technologies comprising Java/J2EE, C#, Visual Basic, Perl, Matlab, R, SAS, SQL Server, Oracle, Sybase and Informatica as well as a range of industry best practices and tools that help deliver quality software.

**Key Job Responsibilities:**

The FIRID team work closely with the FMBI Researchers to develop and enhance the product suite. The development team is encouraged to learn and understand the Fixed Income business, and the role Research plays, so that they can participate in complex discussions with the business leads. This ensures that BlackRock technology is developed to an extremely high standard and is aligned closely with business requirements. Key focus areas are:

* Data management
* Production support
* Research Model implementation
* Tools development
* Advisory

**Technical / Functional Specifications:**

Candidates must have the following experience:

* BSc. (or equivalent) in Computer Science, Mathematics or a related quantitative discipline
* A good understanding of the securities industry: OTC derivatives or Fixed Income
* A detailed working knowledge of Interest Rate and Credit instruments and markets, and be comfortable discussing how the various markets compliment each other

Demonstrable expert knowledge in:

* Java/C# .NET/Perl
* SQL Server/Oracle/Sybase
* XML
* Unix shell scripting
* SAS/R/Matlab

Personal qualities:

* Excellent analytical/problem solving skills
* Strong communication and presentation skills
* Proven team player
* Good sense of prioritization
* Demonstrated self-initiative