

# C++ QUANTITATIVE DEVELOPER (18 MONTHS FIXED TERM CONTRACT)

TAIPEI

## Company Summary

LSEG (London Stock Exchange Group) is more than a diversified global financial markets infrastructure and data business. We are dedicated, open-access partners with a commitment to excellence in delivering the services our customers expect from us. With extensive experience, deep knowledge and worldwide presence across financial markets, we enable businesses and economies around the world to fund innovation, manage risk and create jobs. It's how we've contributed to supporting the financial stability and growth of communities and economies globally for more than 300 years.

Through a comprehensive suite of trusted financial market infrastructure services – and our open-access model – we provide the flexibility, stability and trust that enable our customers to pursue their ambitions with confidence and clarity.

LSEG is headquartered in the United Kingdom, with significant operations in 70 countries across EMEA, North America, Latin America and Asia Pacific. We employ 25,000 people globally, more than half located in Asia Pacific. LSEG's ticker symbol is LSEG.

## Project Description

Analytics / Yield Book prides itself in setting a market standard for RMBS prepayment models that are the cornerstone of Fixed Income Analytics products and services provided by the firm. This project involves the refactoring/re-engineering the existing prepayment model interface in order to allow greater flexibility of delivery, including RESTful interface for model-as-a-service in the cloud, for example. This is a 18 months fixed term contract based in our Taipei office.

The existing prepayment model C interface evolved in a very non-cloud friendly way. This project would involve modifying this interface to a wider set of use cases, such as accommodating a python types wrapper. Care must be taken to interact accurately with the underlying C/C++ elements of the existing code as well as with the external callers through Python, for example.

## Skills and Experience


- At least 2 years' experience with C++ programming
- Bachelor or above degree in CS or Engineering, Math, Physics, Operational Research or similar quantitative fields
- Experience in Python programming language is a strong plus.
- Knowledge of Linux operating system, csh/bash/ksh is a strong plus.
- Knowledge of Amazon Web Services (especially AWS Certification) is a strong plus.
- Familiarity with source control system such as GIT and modern build and release systems.
- Good communication skills and team player.

We are looking for intellectually curious people, interested in the bigger picture of how technology industry is evolving, ready to ask difficult questions and deal with complicated scenarios. If you a forward thinker and problem solver, this is the place to be as will be supporting you to fast forward your career.

**OPEN to newly graduates of Masters or PhD in IT or Computer Science. Preference for local candidates as this is a fixed term role and no visa sponsorship. If interested, please email CV to: [Grace.Taguinod@lseg.com](mailto:Grace.Taguinod@lseg.com)**



**LSEG**



People are at the heart of what we do and drive the success of our business. Our culture of connecting, creating opportunity and delivering excellence shape how we think, how we do things and how we help our people fulfil their potential.

At LSEG we embrace diversity and actively seek to attract individuals with unique backgrounds and perspectives. We break down barriers and encourage collaboration, enabling innovation and rapid development of solutions that make a difference. Our workplace generates an enriching and rewarding experience for our people and customers alike. Our vision is to build an inclusive culture in which everyone feels driven to reach their potential.

We know that real personal growth cannot be achieved by simply climbing a career ladder – which is why we encourage and enable a wealth of avenues and interesting opportunities for everyone to broaden and deepen their skills and expertise.

LSEG are committed to supporting emotional, physical, financial and societal wellbeing. Our tailored benefits are a key part of this commitment and we offer colleagues a range of support from healthcare and retirement planning to paid volunteering days and consumer discounts.

We also make reasonable accommodations for applicants and employees with disabilities. If an accommodation is needed to participate in the job application or interview process, to perform essential job functions, and/or to receive other benefits and privileges of employment, please make your recruiter aware, we want to ensure you perform at your best.

As a global organisation spanning 70 countries and one rooted in a culture of growth, opportunity, diversity and innovation, LSEG is a place where everyone can grow, develop and fulfil your potential with purposeful careers.

Please take a moment to read this privacy notice carefully, as it describes what personal information the London Stock Exchange Group (LSEG) (“We”) may hold about you, what it’s used for, and how it’s obtained, your rights and how to contact us as a data subject .

If you are submitting as a Recruitment Agency Partner, it is essential and your responsibility to ensure that candidates applying to LSEG are aware of this privacy notice.



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