Our client is a wholly owned subsidiary of a worldwide insurance company offering a full range of managed services encompassing Data Management, Risk Controlling, Performance Analysis and Reporting for investments. As a one-stop shop for custom analysis and reporting solutions, the company provides scalable capabilities to handle any production volume. Asset Managers, Institutional Investors and Custodians rely on our client as an internationally operating partner for dependable long-term support. The key advantage of our client is a comprehensive coverage of business processes along the entire investment value chain. Backed by specialized technical and industry expertise, our customer delivers rapid results, while our clients concentrate on their core business as well as getting a decisive leg up on the competition.
For his location in Munich, our customer is looking for a qualified:

Senior PL/SQL Developer with C++ Know-How (m/f/d) - 60% remote work is possible

Job-ID: CF-00004208
Job-Ort: München

Main tasks:

- Improve code and architecture of the yield curve engine, including migration of legacy components under PLSQL, Excel / VBA to C++ and Python
- Expansion and maintenance of our calculation engine and database to meet regulatory and customer requirements
- Design and implementation of mathematical models for various financial markets focused on fixed income and yield curve topics
- Development and implementation of automated quality control processes across all aspects of market data
- Functional and technical data analysis
- Quality assurance and sign-off on market data used for risk capital calculations and economic scenario generation
- Support in Artificial Intelligence and Machine Learning Projects
- Advisory in the area Valuations / Yield Curves

Your technical qualifications:

- University degree in Mathematics, IT, Finance or similar
- Extensive experience in PL/SQL or modern C++ (ideally also in Python)
- Interest in financial mathematics
- Willingness to tackle legacy software components (Excel VBA) and convert them to high quality C++ / PLSQL / Python
- Strong service attitude and process orientation, strong sense of initiative to improve software and processes
- Good communication skills to successfully convey professional and technical concepts to customers and colleagues
- Fluent in English
- Good German language skills
- Ability to work within a team as well as independently

<u>nice to have:</u>

- Experience in Quantlib (C++), Visual Studio 2019 would be a plus
- Knowledge in financial mathematics
- Rest API, Python, Jira, Docker, Linux, Pycharm, Continuous Integration, Git, Bitbucket, Jenkins
- Experience or interest in Machine Learning and Artificial Intelligence
- Agile mindset and knowhow of agile frameworks (SCRUM)

Your personal qualifications:

- Good communication skills to successfully convey professional and technical concepts to customers and colleagues
- Ability to work within a team as well as independently

Our client offers:

Exciting challenges in a demanding, international project and customer environment. A modern working environment that meets the highest standards in one of the most attractive cities in Europe. In addition, an attractive salary package and good social benefits form the framework for this interesting position. If we have aroused your interest, we look forward to receiving your application documents at the email address below. Your application will of course be treated strictly confidentially and blocking notes will be taken into account.

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Apply now