This is brief description of the role:

Design and develop infrastructure to support Bats, FICC cross-asset algorithmic trading platform.  Develop APIs, infrastructure and generic components to handle pricing and execution on electronic markets.  Work closely with traders and other eFICC SM&D personnel on applying generic and well-designed infrastructure to existing models and trading strategies.  Primary focus will initially be in the FX e-trading space, future work will introduce opportunities to work on other asset classes.