

Job Title:	Business: FX	Division: VASP Development
Grade/Level:	Reporting to: Ravi Raichura	Location: London
Job Description		
Job Purpose: This role is for an Analyst Programmer to work on the FX VASP Development Team. The team is responsible for the maintenance and development of the VASP technology platform		Job Background/context: The Value Added Structured Products (VASP) business has a range of systematic trading models dealing in FX and Options. The technology team is responsible for building and maintaining a platform that automates and simplifies the processes and tasks performed by the business. This involves daily signal generation and trade booking, client and model setup, the month end process of rolls, netting and spot rate updates as well as PNL monitoring, risk management and index calculation and publication. The overriding aim of the group is to deliver solutions to the business in the most effective way. The responsibility of the team currently includes but is not limited to: - <ul style="list-style-type: none"> • Development and support of new features and functionality as required by the business • Support of existing signal generation and trading application This is a hands on development role that will offer exposure to the full development cycle, whilst working closely with the front office business
Key Responsibilities <ul style="list-style-type: none"> • Analysis and development for the FX VASP business • Maintain existing signal generation and trading application • Deliver new server and client components of the FX VASP platform as per evolving business requirements • Discuss requirements with the business • Demos of completed software to the business • Second line support of all VASP application components (investigation of problems that front-line support cannot resolve) 		
Key Relationships: <ul style="list-style-type: none"> • Various technology teams (KDB, FX Click, FX Bench, FX Options, FX Cash Trading, FX e-Commerce) • Business • Front Line Support 		
Development Value: This role would open career opportunities for the successful individual to establish their profile in the Global Foreign Exchange Technology organisation. It provides an opportunity in investment banking to work closely with the business to provide systematic trading application solutions.		

Person Specification	
Qualifications: Strong academic record, ideally with a good degree	Competencies <ul style="list-style-type: none"> • Strong Communication skills • Self Motivated • Willingness to learn • Excellent planning and organizational skills
Day-to-day responsibilities The primary role of the team is to expand the functionality available in the VASP application to meet the needs of the business as it grows. Current priorities include: <ul style="list-style-type: none"> • Coding of new models developed by the research team • Implementing new execution strategies to ensure clients get the best fills (currently looking at using Citi's algorithmic execution platform but we may also look at custom execution algorithms and direct market access) • Calculation and publication of indices to record model and portfolio performance • Building a presence on the Citi Velocity web portal The technologies used within the application include: <ul style="list-style-type: none"> • Java (for server-side components) • C# .NET (for the front-end GUI) • Microsoft SQL Server • KDB / Q • TIBCO Rendezvous and EMS (for messaging) In addition to development, the team also provide support to the business for any issues that can not be solved by front-line support. This is done on a rota basis and will be one week in four.	
Business Interaction This role will involve developing a close working relationship with the three groups within the FX business that the VASP technology team supports: <ul style="list-style-type: none"> • VASP Execution team - this group are the main users of our system and are the traders for the VASP business. They are based in London and are responsible for ensuring that signals are generated, client trades are booked and all risk is managed. • Quantitative Investor Solutions (QIS) - this group are the research team that develop the trading models that are implemented within our system. This is a global team of Quantitative Analysts spread across London, New York and Tokyo and we work closely with them to integrate new models into the technology platform and make them ready for client investment. • Value Added Products (VAP) - this group is responsible for structuring the models into investable products as well as sales and marketing. They also provide the direction and priorities for the technology workslate. 	