

Quantitative Developer

WHO WE ARE

FactSet, a leading provider of financial information and analytics, helps the world's best investment professionals outperform. More than 62,000 users stay ahead of global market trends, access extensive company and industry intelligence, and monitor performance with FactSet's desktop analytics, mobile applications, and comprehensive data feeds. The Company has been included in FORTUNE's Top 100 Best Companies to Work For, the United Kingdom's Great Places to Work and France's Best Workplaces. FactSet is listed on the New York Stock Exchange and NASDAQ (NYSE:FDS) (NASDAQ:FDS). You can more at www.factset.com.

BISAM, a FactSet Company, provides integrated, multi-asset portfolio analytics, including performance and attribution, market risk analysis, portfolio construction and GIPS composites management. Many of the world's largest buy-side firms use BISAM to evaluate and enhance their investment strategies and better service their clients, while maintaining high levels of security, transparency, process control and operational scale.

RESPONSIBILITIES

Our research and development team in Sofia consists of self-motivated, articulate and highly-skilled professionals. A unique blend of people with different skillset - from finance, through software engineering to mathematics. Many of us had no deep prior expertise — we learn the skills we need while also performing useful work along the way. We are looking for a smart Quantitative Developer to join us and start putting advanced mathematical models and concepts into fast and reliable code and products.

On this role you will have the chance to take part in designing, implementing, and maintaining various analytical modules of the leading risk management platform part of FactSet ecosystem. Written in Java it includes market risk (statistics), scenarios generation (time series analysis and probability distributions), stress testing and factor analysis (multivariate analysis), portfolio construction (optimal control and optimization) and derivatives pricing (stochastic calculus) modules.

DESIRED QUALIFICATIONS, SKILLS & EXPERIENCE

- Background in **Science, Technology, Engineering or Mathematics**
- Minimum of 2 years programming experience
- Analytical thinking and problem solving
- Natural curiosity and creativity
- Constant learner

Any of the following will be considered an advantage

- Solid background in numerical methods/statistics/calculus
- Experience with Java, C/C++, Python, R or MATLAB

- Algorithms development, optimizing and scaling up time consuming code
- Knowledge of SQL, preferably on MSSQL Server
- Working with and managing a large code base
- Interest in financial markets
- University or high school programming or math contests

WHY WORK FOR FACTSET?

- Challenging and dynamic environment
- Work in an enthusiastic team of talented co-workers
- Attractive remuneration with annual bonus opportunity
- Social benefits, including private family health insurance and free meals
- Great office location and work environment
- Career development opportunities across our 47 offices worldwide

We place great importance on the professional development of our employees. We constantly promote and encourage learning and we offer our employees internal and external training and coaching opportunities.

If you enjoy a fast-paced work environment with opportunities for growth, development and success, then please send your resume to iva.vasileva@factset.com, georgi.mitov@factset.com and ivan.mitov@factset.com.

- **BISAM, a FactSet company is an Equal Opportunity Employer**
- **FactSet was ranked as one of FORTUNE's 100 Best Companies to Work For in the US**
- **FactSet is recognized as one of the Best Workplaces in the UK**
- **FactSet was named a Best Workplace in France**