Execution System Developer

Description

As an execution system developer, you will work with real-time market data to develop a low-latency C++ execution system using co-located Linux servers. You will also use machine learning models to predict short-term movements and their market impacts to improve execution performance.

- Develop low latency, low slippage algorithms in C++ to run on co-located hardware to execute the fund's medium frequency order flow across thousands of U.S. and offshore equities.
- Investigate and build various machine learning models to predict short-term stock price movements.
- Develop a framework to quantitatively measure and test the quality of different order types, venues, algorithm types, and execution schedules.

Requirements

- A degree in a technical discipline (computer science / mathematics / statistics / others)
- Strong C++, Linux, and Python software development skills.
- Prior experience developing low-market impact execution systems.
- Ability to work collaboratively and take projects to completion, ability to quickly learn about new systems, creative thinking, and strong attention to detail is critical.

Benefits

- Competitive compensation, with an opportunity for outstanding monetary success and to grow into a key management role.
- Work in a collaborative and friendly environment, participate in the decision-making process for future technology adoption and have the opportunity to lead on new projects.