

# Jevan Cousins

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## PROFILE

Quantitative professional with 4 years of experience managing performance attribution and risk analytics for €176B in global Fixed Income assets at Allianz Global Investors. Led the technical implementation of MSCI BarraOne across all global teams, completing a transformation that failed twice over seven years and saving £500,000+ in development and maintenance costs. Expertise in performance attribution, fixed income analytics, and translating investment requirements into scalable technical solutions.

## SKILLS

**Languages:** Python, SQL, VBA, R, DAX

**Libraries:** Pandas, NumPy

**Platforms:** MSCI BarraOne, Bloomberg Terminal, Power BI, Azure, Databricks, Git, JIRA

**Domain:** Performance Attribution, Fixed Income, Risk Analysis, Portfolio Management, Investment Operations

**Certifications:** LIBF Level 6 Diploma in Trading & Financial Market Analysis (Distinction)

## EXPERIENCE

### Allianz Global Investors

*Solution Architect*

Jun 2022 – Present

London, UK

- Led technical implementation of MSCI BarraOne for all global Fixed Income teams, automating reports, data imports, and custom attribution models via Python, SQL, and Databricks integration with the BarraOne Web API—completing a project that failed twice over 7 years
- Engineered custom performance attribution models, workflows and 20+ reports using Python, SQL and Power BI with data from BarraOne and Databricks, saving £25,000 per report in development and £15,000 annually in maintenance
- Managed cross-functional delivery for 10+ investment teams (100+ professionals), coordinating a team of 9 analysts and external SMEs to migrate performance attribution to BarraOne, reducing report delivery from T+3 to T+1 for portfolios totalling €176B in AuM
- Conducted regular on-site meetings with portfolio managers across global offices to gather requirements and relay progress, translating complex investment and risk needs into technical specifications
- Developed Power BI dashboard for FCA Consumer Duty compliance, enabling the UK Board to identify vulnerable client trends and fund-level issues through quarterly reporting
- Evaluated AI vendor proposals worth £3M+, recommending a higher-value solution based on architecture quality and ROI analysis—recommendation accepted by senior leadership
- Built a Power Platform guidance application with an AI chatbot and developed 50+ Power Automate flows, saving €80,000 annually
- Automated all 4 data reconciliation processes between State Street custodian (IBOR) and legacy portfolio management system using SQL and VBA, saving £200,000+ annually

### NF Capital

*Head of Fixed Income*

Oct 2020 – May 2022

London, UK

- Led team of 3 analysts producing quantitative research reports in Rates, Credit and FX that directly influenced investment decisions presented to the investment committee
- Developed quantitative frameworks for analysing fixed income market trends, pricing anomalies, and investment opportunities

### Amplify Trading

*Summer Intern*

Aug 2020

London, UK

- Ranked 2nd of 70+ interns with +23.4% annual return in equity portfolio management simulation
- Built algorithmic trading strategy in Python using combination of SMAs that outperformed S&P 500 by 67%
- Completed Level 6 Diploma in Trading and Financial Market Analysis with Distinction (LIBF)

## EDUCATION

### University College London

BSc Natural Sciences (Physics, Mathematics & Statistics) – 2.1

Sep 2019 – Jun 2022

London, UK

Relevant coursework: Financial Mathematics, Mathematical Methods I–IV

### Brighton, Hove & Sussex Sixth Form College

A-Levels: Mathematics (A\*), Further Mathematics (A), Chemistry (A)

Sep 2017 – Jun 2019

Hove, UK

## PROJECTS & INTERESTS

**Lineup** – iOS concert tracking app with automated Python data pipeline aggregating events from 6 APIs (Ticketmaster, Spotify, Skiddle, Resident Advisor), cross-source artist deduplication using MusicBrainz IDs (Swift, Supabase, PostgreSQL)

**NutriPlan** – AI meal planning app: GPT-4o generation with structured outputs, RAG pipeline using pgvector embeddings for semantic meal retrieval (Python, FastAPI, SwiftUI)

Football (UCL 1st XI Captain), Chess (Top 1% globally), Personal Tutor (100% A\* success rate in Maths/Science)