Jevan Cousins

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PROFILE

Quantitative developer with Physics and Mathematics background from UCL. Developed algorithmic trading strategies in Python outperforming the S&P 500 by 67%, and engineered performance attribution systems processing multi-billion pound Fixed Income portfolios at Allianz Global Investors. Experienced in stochastic methods, statistical modelling, time series analysis, and building robust analytical pipelines.

SKILLS

Languages: Python, C++, SQL, R, MATLAB, VBA

Quantitative: Stochastic Calculus, Statistical Modelling, Time Series Analysis, Monte Carlo, Backtesting

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

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

EXPERIENCE

Allianz Global Investors — Jun 2022 – Present
Solution Architect — London, UK

- Engineered custom performance attribution models, workflows and 20+ reports using Python, SQL and Power BI with data from MSCI BarraOne and Databricks, saving £25,000 per report in development and £15,000 annually in maintenance
- Led MSCI BarraOne implementation for all global Fixed Income teams and decommissioning of 3 legacy systems, completing project attempted twice over 7 years
- Managed cross-functional team of 9 analysts and external SMEs to deliver BarraOne performance attribution migration with seamless system integration
- Automated 4/4 data reconciliation processes for portfolio management application vs custodian data using SQL and VBA, reducing external spend by £200,000+ pa
- Collaborated with senior portfolio managers to translate investment and risk requirements into technical solutions and architecture decisions
- Developed Power BI dashboard integrating data from BarraOne and Databricks for quarterly UK Board reporting, providing executives with performance insights
- Reviewed vendor proposals worth £3M+ for AI implementations, assessing architecture quality, delivery approach, and ROI
- Pioneered AI adoption including chatbot trained on company data and computer vision modules for document automation

NF Capital — Oct 2020 – May 2022
Head of Fixed Income — London, UK

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

UCL Innovation Lab — Jun 2021 – Aug 2021
Machine Learning Intern — London, UK

- Developed ML-focused Python exercises applying supervised and unsupervised learning to interdisciplinary science

Amplify Trading — Aug 2020
Summer Intern — London, UK

- Developed algorithmic trading strategy in Python using combination of SMAs that outperformed S&P 500 buy-and-hold by 67% over backtesting period (Jun 2019 - Jun 2020)
- Ranked 2nd of 70+ interns with +23.4% annual return in equity portfolio management simulation
- Completed Level 6 Diploma in Trading and Financial Market Analysis with Distinction (LIBF)

EDUCATION

University College London — 2019 – 2022
BSc Natural Sciences (Physics, Mathematics & Statistics) – 2.1 — London, UK

Brighton, Hove & Sussex Sixth Form College — 2017 – 2019
A-Levels: Mathematics (A*), Further Mathematics (A), Chemistry (A) — 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, MVVM architecture with direct Supabase SDK integration (Swift, SwiftUI, PostgreSQL)
NutriPlan – AI meal planning app: GPT-4o generation with structured outputs, RAG pipeline using pgvector embeddings for semantic meal retrieval, UK-standard nutrition calculations (Henry/Oxford equations) (Python, FastAPI, SwiftUI)
Football (UCL 1st XI Captain), Chess (Top 1% globally), Personal Tutor (100% A* success rate in Maths/Science)