

Jevan Cousins

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PROFILE

Quantitative developer with 4 years of experience engineering performance attribution systems for €176B in Fixed Income portfolios at Allianz Global Investors. Built custom attribution models using Python, SQL, and MSCI BarraOne, saving £25,000 per report in development costs. Developed algorithmic trading strategies outperforming the S&P 500 by 67% during Amplify Trading internship. Strong mathematical foundation from UCL Physics and Mathematics with expertise in stochastic methods and statistical modelling.

SKILLS

Languages: Python, SQL, R, VBA

Libraries: NumPy, Pandas, Scikit-learn, SciPy, Matplotlib

Quantitative: Statistical Modelling, Regression Analysis, Hypothesis Testing, Time Series Analysis

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

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

EXPERIENCE

Allianz Global Investors

Solution Architect

Jun 2022 – Present

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, automating data imports and custom attribution models via Python, SQL, and Databricks integration with BarraOne Web API—completing a project attempted twice over 7 years
- Managed cross-functional delivery for 10+ investment teams (100+ professionals), coordinating a team of 9 analysts and external SMEs to migrate performance attribution, 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 translate investment and risk requirements into technical specifications and architecture decisions
- Developed Power BI dashboard integrating data from BarraOne and Databricks for quarterly UK Board reporting, providing executives with performance insights and trend analysis
- Evaluated AI vendor proposals worth £3M+, assessing architecture quality, delivery approach, and ROI—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 for investment committee
- Developed quantitative frameworks for analysing fixed income market trends, pricing anomalies, and opportunities

UCL Innovation Lab

Machine Learning Intern

Jun 2021 – Aug 2021

London, UK

- Developed ML-focused Python exercises applying supervised and unsupervised learning to interdisciplinary science problems, now integrated into the Natural Sciences curriculum and used by 560+ students

Amplify Trading

Summer Intern

Aug 2020

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

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

Sep 2019 – Jun 2022

London, UK

Relevant coursework: Financial Mathematics, Mathematical Methods I–IV, Theory of Dynamical Systems, Topics in Scientific Computing

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)