Jevan Cousins

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PROFILE

Quantitative professional with Physics and Mathematics background from UCL. Led MSCI BarraOne implementation across all global Fixed Income teams at Allianz Global Investors, delivering a multi-year system transformation that saved over £500,000 in development and maintenance costs. Deep expertise in performance attribution, risk modelling, fixed income analytics, and data-driven decision making.

SKILLS

Languages: Python, SQL, VBA, R, MATLAB, DAX
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 Jun 2022 – Present
Solution Architect London, UK

- Led technical implementation of MSCI BarraOne for all global Fixed Income teams and decommissioning of 3 legacy systems, completing a project previously attempted 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 team of 9 analysts and external SMEs to deliver BarraOne performance attribution migration, ensuring seamless integration with investment systems and alignment with business objectives
- Collaborated with senior portfolio managers and cross-departmental stakeholders to translate investment and risk requirements into scalable technical solutions and architecture decisions
- Automated 4/4 data reconciliation processes for portfolio management application vs custodian data using SQL and VBA, reducing external spend by £200,000+ pa
- Developed Power BI dashboard for quarterly UK Board reporting on retail client activity for consumer duty regulation, providing senior executives with performance insights
- Reviewed vendor proposals worth £3M+ for AI implementations, assessing architecture quality, delivery approach, and ROI potential
- 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 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 Aug 2020
Summer Intern 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 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)