KVANTHUM

Quant Developer Job Specification

We are seeking a highly motivated and talented Quant Developer to join an Index Futures Trading Desk and be the dedicated resource for getting new strategies to market. You will be the full-time strategy developer who deploys models on the firm's existing C++ software platform. You will work directly with the Portfolio Manager to efficiently get ideas to market, both by enhancing the research infrastructure, simulating, and adding ideas while rapidly putting improvements into production. This is not a position for someone who takes their time to make deliverables; you will be expected to provide instant results without errors and have the mentality to thrive in a very demanding environment.

Location: New York City

Essential Requirements:

- Degree in a Quantitative Discipline from a Top-Tier University
- 3+ Years' Experience in a quant or developer role that involves rigorous iterations between research and live trading deployments
- An ability to deliver immediate results against strict timelines

Skills:

- Excellent coding skills in Python or C++
- Strong knowledge of optimization and parameter combinations
- Experience with optimal execution strategies
- Hands-on experience working with Network Packet Captures from direct Exchange Feeds
- Exceptional analytic skills and experience with index futures
- Proficient in Statistical Methods and other rigorous Algorithmic Data Analysis techniques

Job Duties:

- Maintenance of the Trading System – responsible for new code rollouts, creation of new tools, strategy analysis and hedging of positions
- Transition research product into the live trading system
- Monitor live trading performance against simulated performance
- Contribute to the research and identification of features that improve forecasts
- Maintain and enhance the research environment (organize data for seamless research)

Compensation: Basic Salary + Upside Potential + Benefits

ABOUT KVANTHUM

Kvanthum is a Proprietary Trading Firm, active across a wide range of Asset Classes and Regions, with offices in NYC, Chicago, London, and San Jose. We engage in rigorous quantitative analysis to deploy systematic trading strategies over multiple time horizons.

Trading and Research Employees of the firm are graduates from a wide spectrum of quantitative disciplines, such as Engineering, Computer Science, Mathematics and Physics. Our Employees apply their scientific methodologies to the analysis of extensive financial data sets.