Software Engineer

We are looking for a **software engineer**to join a lean, young, and technical quantitative trading startup. You’ll be responsible for developing and maintaining scalable trading applications and infrastructure for many financial markets and assist with developing the full stack of infrastructure to support trading operations.  The role is fast paced, with daily or even more frequent release cycles, and requires a good sense of prioritization between longer and shorter term needs.

Within our systems, from hardware drivers to TCP/multicast handlers to Python interfaces, each layer requires custom optimization for latency, bandwidth, or both. An understanding of trade-offs in terms of clock cycles and CPU cache effects is a must.  Multi-core/multi-threaded communications using lock-free algorithms will be employed to increase the theoretical computational limit per unit time; consequently, the candidate should have a good grasp of run-time behavior, serialization delays, and asymptotic behavior in this environment. Compensation consists of base salary, discretionary performance bonus, and possible participation in longer-term incentive schemes.

**Skill Requirements**

* + C++11/14 experience
  + Excellent design and debugging skills
  + Experience developing for production critical systems
  + Excellent communication and prioritization skills

**Technical Details About Us**

* + Linux shop running modern kernels
  + C++11/14 codebase, Python layer on top
  + Technical expertise throughout (everyone programs)
  + Cloud-scalable research infrastructure

**Desirable Skills**

* + Experience with Python
  + Experience with x86 hardware
  + Experience with performance engineering
  + Understanding of Intel Xeon pipelining and cache behavior
  + Experience with the TCP networking stack
  + Experience optimizing Linux kernels / using kernel-bypass networking
  + Experience leveraging AWS or similar cloud infrastructure

**Benefits**

* + Catered meals and bountiful snacks
  + Generous budget for home office equipment
  + Health / Dental / Vision / 401k
  + Massage benefits
  + Complimentary rides home for late nights