

JOB AND PERSON SPECIFICATION

DEPARTMENT:	Quant Development	LOCATION	LONDON
JOB TITLE:	Python Developer	REASON FOR HIRE:	To support new business area
REPORTS TO:	Head of LPS Quant		

JOB SPECIFICATION

COMPANY/DEPARTMENTAL OVERVIEW

The Firm:

Brevan Howard is one of the world's leading absolute return managers, overseeing assets of \$22bn¹ on behalf of more than 440 institutional investors located in over 25 countries. Brevan Howard's investor base is comprised primarily of pension funds, endowments, insurance companies, government agencies, private banks and fund of funds.

Brevan Howard was founded in 2002, and launched its flagship global macro strategy which predominantly engages in discretionary directional and relative value trading in fixed income and FX markets in April 2003. This strategy currently manages \$18bn¹ and has demonstrated consistent, absolute returns since inception. Over time, Brevan Howard has developed a wide range of absolute return strategies which effectively utilise the investment management talent and resources of the platform.

The firm currently employs 359¹ personnel worldwide, including over 140 investment professionals, with offices in Jersey, London, Geneva, Hong Kong, New York, Washington and Tel Aviv. This global presence gives Brevan Howard the ability to identify and source attractive investment opportunities, as well as investment management talent wherever they may be. Brevan Howard has won several industry awards for excellence in risk management, operational robustness and investment performance.

Source: BHAM: data as 31 March 2016

MAIN DUTIES/RESPONSIBILITIES OF THE ROLE

The successful candidate will be involved in the design, development & maintenance of a new python platform to research, back-test and trade quantitative strategies.

This will also include developing & maintaining the infrastructure, such as databases or client / server architecture, and building up a snapping framework to load data from multiple sources, including live market data or third party data.

- Some out of hours work may be required
- Standard office hours are 8am – 6pm

PERSON SPECIFICATION

WORK EXPERIENCE/BACKGROUND

ESSENTIAL	DESIRABLE
<ul style="list-style-type: none">• 2+ years of experience of developing python production code for investment banks or asset managers• Degree Background in a technical discipline (Engineering, Computing, Mathematics/Physics)• Happy to work in a fast-paced delivery environment with responsive feedback loop with business• Strong team player with excellent communication skills	<ul style="list-style-type: none">• Knowledge of system design, programming & maintenance• Experience supporting production environments• Experience with distributed processing• Experience with client / server architecture• Experience with web service.

TECHNICAL/BUSINESS SKILLS & KNOWLEDGE

ESSENTIAL	DESIRABLE
<ul style="list-style-type: none">• In depth knowledge and experience of developing in Python• Strong and proven experience with relational databases (eg SQL) and document store (eg MongoDB).• Analytical mind set with a logical approach to problem solving	<ul style="list-style-type: none">• Experience with Flask and Javascript / Angular JS• Contribution to open source projects• Knowledge of systematic trading and building algorithms

