

Data Software Engineer

Responsibilities

The position requires a broad range of skills from data science to software engineering.

- Provide financial data for systematic quantitative trading systems
- Ensure the day-to-day data quality
- Build high performance APIs on large data sets
- Provide support to quantitative researchers developing trading models
- Understand in details the financial instruments (equity, derivative products)
- Communicate with data providers to integrate the best available products
- Propose new data sources for trading models

Technical skills

- Python
- Experience with Pandas or similar library (R, Matlab, etc)
- Strong SQL knowledge
- Statistics for data sanity analysis
- Understanding of financial instruments (Equity, FX forwards, Futures, IRS...)
- Experience with data used to build financial model is a plus: fundamentals, estimates, short interests, fund holdings, insiders, economic indicators, etc.