



Citadel is a global investment firm built around world-class talent, sound risk management, and innovative market-leading technology. For nearly a quarter of a century, Citadel's hedge funds and capital markets platform have delivered meaningful and measurable results to top-tier investors around the world, including sovereign wealth funds, corporate pensions, endowments, and institutional and retail clients. Citadel's team of more than 500 investment professionals deploy capital across all major asset classes, in all major financial markets, including Chicago, New York, San Francisco, London, Hong Kong, and Shanghai.

Title: Software Engineer – Long Term Quantitative Strategies – Fixed Income Group

Overview

The role is as a Software Engineer within the Fixed Income Currencies and Commodities (FICC) stream of the Long Term Quantitative Strategies (LTQS) business.

The individual will work closely with the quantitative researchers to build and support systematic trading models. (S)he is expected to provide technical expertise to support, enhance, and refresh tools for research and trading.

The individual must demonstrate ability to analyze complex business/technical problems and make sound technical decisions proactively and in a self-directed manner. The role will involve analysis, design, programming and testing and will utilize Python as the primary language. C++ and R are other technologies that the individual may need to work with. Note that this is primarily a software development role; it is not a research position.

Key job responsibilities include:

- Responsible for the design, development and deployment of new and existing components pertaining to research and trading of systematic Fixed Income models.
- Responsible for enhancing and extending the infrastructure and underlying libraries that make up the platform.
- Communicate and collaborate with the research and trading teams to design and deliver innovative and high quality solutions.
- Provide day-to-day support for the applications and infrastructure supporting the Fixed Income team.

Mandatory Skills / Experience

- Strong technical skills in Python.
- 2-5 years software development experience in a role where Python is used.
- Working knowledge of Unix scripting.
- Experience of OO design and end-to-end software development.
- Very strong communication skills in English, both written and verbal.
- Ability to demonstrate prior delivery in a demanding and fast paced environment.

Beneficial Skills / Experience

- Software development in C++.
- Commercial experience in a Fixed Income business.
- Experience working with quantitative researchers.
- Experience of working with enterprise systems (particularly market data and reference data systems) in a financial firm.

Education

- Bachelor degree in Computer Science, Electrical Engineering, or equivalent.
- Degree result of 1 or 2:1 (UK) or equivalent.

Summary

The successful candidate will be a self-starter who has demonstrated the ability to function independently in a fast-paced, dynamic, and demanding trading environment. This person will be intellectually curious, intuitive, rigorous, trustworthy and have the highest ethical standards. In addition, (s)he will be affective addressing a number of internal and external audiences in a professional manner. This person will add value by working on a number of simultaneous projects with minimal supervision and exemplary follow-through.