



Real-time Quant Research Platform Developer

The Company

G Research produces integrated automated trading platforms for use in real-time algorithmic trading. We have developed a sophisticated research platform to systematically leverage investment knowledge. Our software and services are used for trading in markets around the globe and around the clock.

Our investment research, software and IT Systems are used to:

- Evaluate, forecast and simulate investment ideas
- Systematically test for and control risk in investment portfolios
- Maximise investment returns across a range of markets and products

Founded in August 2001, G Research has a proven track record of trading strategy generation. To sustain and build on this, we have consistently invested heavily in people and systems. We offer a dynamic, flexible and highly stimulating working environment, where good ideas are prized and rewarded correspondingly.

The Role

As a developer in the Quantitative Technology group you will be expected to work autonomously to consistently improve our trading platform. All of our trades go through the system and we process millions of orders 24/7 and the team measure in nanoseconds. You will have a lot of interaction with other teams (including a lot interaction with the Quant teams) and will need to work to very abstract specifications producing highly scalable solutions, simulating with vast amounts of data. Due to the close interaction with the Quants, F# is being increasingly utilized, although experience with this is not required and you will have the opportunity to learn F# on the job.

- The team uses a variety of languages, mainly C#, C++ and F#
- The primary focus of the work is on the core real-time trading engine, which incorporates the research platform that we use for simulation
- Every member of the team is involved in the development and maintenance of a large complex system with strict real-time performance requirements
- Despite the work being focused around an existing system, this is not a software maintenance role as we are constantly being called upon to add new features, extend the platform and keep it current in a very competitive industry
- The system that runs in real-time is largely C# with some C++ support libraries and it only communicates with other internal systems
- The team provide significant software infrastructure for performing modelling, research and back testing and it is here that F# is used

- The team work closely with specialist Quant researchers but we are looking for a dedicated software engineer who enjoys the challenges of software development – there is no scope for progression into the quant space in this role
- The team operates in a fast-paced and constantly changing environment – we are looking for a developer who is capable of making quick decisions and is comfortable being accountable for the success or failure of their work

The Individual

The ideal person will have:

- Computer Science background (Computing, Information Engineering, Electrical Engineering)
- Strong experience of Object-Oriented software development (C#/C++ background preferred, or strong Java)
- Finance experience is useful but by no means a pre-requisite. Candidates from non-financial backgrounds are encouraged to apply

The successful candidate will have:

- Strong problem solving skills, with the ability to work independently on projects as well as part of a team in order to develop solutions and improve the system architecture
- A determined and hardworking outlook, with the ability to communicate between different teams within the business
- Excellent academics