

Tower Research Capital / Spire Europe

Quantitative Developer - London

Spire Europe Limited seeks an exceptional, experienced Quantitative Developer who is excited to design in-house trading systems. Spire Europe Limited is an FSA-authorised firm with its main office in London. The firm engages in proprietary trading over exchanges, MTFs, and other markets in Europe, and it is affiliated with Tower Research Capital in New York.

Responsibilities

As a Quantitative Developer, you will join one of Spire's in-house trading teams and will fully manage and execute the process of implementing the team's high-frequency trading strategies. Your responsibilities will include:

- Helping to develop trading strategies and working with traders to implement these strategies via ultra-low-latency production code
- Supporting and maintaining the code according to the team's needs and in response to changing industry circumstances
- Working to improve the team's research and trading infrastructure, such as latencies on various exchanges, connectivity, and production code optimization, through cooperation with Tower's Infrastructure group and the team's proprietary solutions
- Collaborating with the team's quantitative researchers to conduct research, to back-test strategies, and to build tools for post-trade analytics

Qualifications

The ideal candidate will have a proven track record of developing, maintaining, and supporting ultra-low-latency production code for various exchanges for a reputable industry firm. Demonstrated experience in developing real-time, low-latency trading code from a research strategy is a must, as are the following qualifications:

- Strong working knowledge of and experience with C++ programming (knowledge of Java is a plus)
- Strong working knowledge of and experience with latency-minimizing techniques
- Experience managing computationally intensive tasks in real time, including handling large datasets of orders and trades and processing market data
- Experience working with FX, futures, and equities on various exchanges, including solid working knowledge of environments and interfaces and experience adapting to their changes
- Knowledge of MATLAB and R
- A high level of fault tolerance and a demonstrated ability to fix adverse software behaviour under pressure

Additionally, the ideal candidate will most likely have:

- Bachelor's (or higher) degree in computer science, mathematics, physics, or equivalent from a leading university
- Knowledge of mathematics and statistics and brilliant problem-solving abilities
- Prizes in mathematics, physics, or other science contests (a plus)
- Working knowledge of Windows and Linux
- Knowledge of a scripting language, such as Python, Perl, or Ruby

Employment will be contingent upon successful completion of a background check.

Benefits

- Competitive salary
- Free breakfast, lunch, and snacks on a daily basis
- Five weeks of paid holiday per year plus bank and public holidays
- Medical and dental insurance