

Spire Europe Ltd seeks an exceptional, experienced Quantitative Developer to join its London team. Spire Europe is an FCA-authorised firm based in central London. The firm engages in proprietary trading over exchanges, MTFs, and other markets in Europe and it is affiliated with Tower Research Capital LLC in New York.

Responsibilities

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

- Trading strategy implementation via ultra-low-latency production code
- Building tools and implementing algorithms for large-scale data analysis and machine learning
- Collaborating with the team's quantitative researchers to develop tools for research, back-testing and post-trade analytics
- Optimising the trading platform by using network and systems programming, as well as other advanced techniques, to minimize latency
- Developing systems that provide access to historical market data and trading simulations
- Building risk-management and performance-tracking tools
- Supporting, maintaining and optimising the team's production code according to the team's needs
- Working to improve the team's research and trading infrastructure, such as measuring and optimising latencies on various exchanges
- Assisting with strategy deployments
- Helping to support a 24/6 global trading team

Qualifications

The ideal candidate will have:

- A proven track record (at least two years) of developing, maintaining and supporting high performance, low-latency production code
- Strong background in data structures, algorithms and object-oriented programming in C++
- Strong working knowledge of and experience with latency-minimizing techniques
- Experience managing computationally intensive tasks in real time, including experience handling large datasets of orders and trades and processing market data
- Experience working with FX, futures and equities on various exchanges (an advantage)
- Python and shell scripting experience (an advantage)
- Financial experience (preferred)

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
- Gym membership
- Group Life Assurance and Income Protection