

JOB DESCRIPTION: Data Engineer, Cubist Systematic Strategies

We are passionate about data. We collaborate to build elegant, effective, scalable and highly reliable solutions to empower predictive modelling in finance.

Cubist's data services group is looking for a Data Engineer to join our dedicated team. Our group is responsible for the timely delivery of comprehensive and error-free data to some of the most demanding and successful systematic and discretionary Portfolio Managers in the world.

This exceptional individual will be a member of a small team of Data Engineers, Data Scientists, and Data Analysts who play a vital role in ensuring the smooth day-to-day implementation of a large research infrastructure, and the live production trading of billions of dollars of capital across global capital markets, including equities, futures, options and other financial instruments.

Responsibilities include:

- Building processes and technology tools to deliver data to and support data for discretionary portfolio managers and other teams.
- Data onboarding project management for discretionary portfolio managers.
- Designing, developing, maintaining, and supporting datasets used firm wide, including Security Master, Risk Models, Pricing, and Corporate Actions.
- Monitoring and enhancing the automated data collection and cleansing infrastructure.
- Researching new technologies for improved data management and efficient data retrieval.

Requirements:

- Ph.D. or Masters in computer science, mathematics, physics, statistics, or other discipline involving rigorous fundamental and/or quantitative analysis techniques.
- Ideal candidate will have at least 1 year of experience as an Analyst for a discretionary portfolio manager or in a similar role.
- Experience working with large data sets, including classification, regression, and distribution analysis.
- Experience applying statistical tests to large data sets.
- Programming skills in SQL, TSQL, SQL Server, or PL-SQL.
- Programming skills in Python and at least one of C#, C++, or Java.
- Web/GUI development experience using Microsoft technologies is a plus.
- Experience dealing with intraday, tick and order book data is a plus.
- Strong problem solving skills.
- Intellectual curiosity and a love of learning.
- Attention to detail and a love of process.
- Strong oral and written communication skills.

Interested candidates should contact cubist-talent@cubistsystematic.com