Front Office Quantitative Software Developer
Part of the Quant Team

About the job

H2O AM Group is a global macro investment management company founded in August 2010. H2O AM Group is based in London (H2O AM LLP) where the job is offered, in Monaco (H2O Monaco), in Singapore (H2O AM Asia), and in Paris (H2O AM Europe), which, alongside the other entities, form one global investment platform. H2O AM Group manages EUR 14 bn. of assets. Its investment team implements a long-term, top-down strategy focused on macroeconomic trends and arbitrage opportunities across major asset classes: fixed income, currency, and equity markets

At H2O, the Quant Team is responsible for developing and maintaining bespoke in-house software to improve the performance and efficiency of our internal teams.

Reporting to a senior member of the Quantitative Development and Analysis team, this role offers a great opportunity to take ownership of a range of projects and develop skills across the life cycle of each software product; from concept, to creation, to ongoing support and refinement.

The role will focus on the development of Front-Office applications based on requirements from H2O expert Portfolio managers and traders.
Delivering elegant solutions to resolve complex problems (option pricing, portfolio construction, risk management…), you will be working on the same floor as the investment team. This will give you a broad exposure to H2O investment process while allowing for a very agile setup based on rich exchanges, direct feedback, and short release cycle.

As a Front Office Quantitative Software Developer at H2O AM LLP, London, you will be responsible for:

- Gaining a deep understanding of H2O data management systems, database workflow, and data types and sources.
- Helping on shifting H2O software architecture toward micro services based solution
- Working closely with traders and Portfolio managers in order to improve existing Front Office tools
- Project management of multiple projects, taking responsibility for successful delivery end-to-end.
- Business analysis; continuously working with a variety of end user groups to identify requirements for both new applications, and enhancements to existing solutions.
- Identifying appropriate data sources, implementation and maintenance requirements, and validating database design with the wider team.
- Carrying out regular application maintenance, e.g. reviewing and updating application data feeds.
- Carrying out both routine and ad-hoc market analysis/reporting e.g. Intra-day price pattern reporting.
- Proactively looking for opportunities to improve performance and efficiency and manage risk, both within the team and across the wider business.

Working alongside the wider team to develop and deliver appropriate solutions to business needs by:
- Carrying out the necessary business analysis collaborating with various end-user groups to identify requirements for both new and existing applications /solutions.
- Researching on topics such as appropriate data feed selection, code implementation optimization /testability, maintenance requirements, and database design normalization.
- Multiple project management, taking responsibility for successful delivery end-to-end, relying on the existing continuous development and delivery infrastructure.

Helping to ensure our internal systems effectively support the business on an ongoing basis by:

- Maintaining an understanding of H2O's products, services and data management systems (sources, types and associated workflows).
- Carrying out regular application maintenance on data feeds and addressing operational system issues through a company-level ticket management system.

Carrying out any ad-hoc tasks, as required by the business, such as:

- Routine and ad-hoc market analysis /reporting e.g. Intra-day price pattern reporting.
- Proactively looking for opportunities to improve performance and efficiency and manage risk, both within the team and across the wider business.

Role Requirements

Interested? If you have some of the below attributes and experience we'd love to hear from you!

- Masters level qualification in Software Engineering, Maths, Economics or similar.
- Software development experience in C#, SQL, WPF, or any other strongly typed object-oriented programming.
- Experience in statistical analysis.
- Experience in automated testing and UI design.
- Experience in object-oriented programming (1/2 years).
- Interest in Financial Services, Economics or similar.
- Interested in new cut-edge technologies such as microservices containerization.
- Fluent in spoken and written English.
- Flexible working style, able to work both independently and as part of a team.
- Self-starter with a proactive approach.
- Curiosity and a desire to continuously improve.

Application

If you are interested, please send your resume to Laurent.Doda@h2o-am.com