

Data Engineer

London

Macrosynergy is looking for a Data Engineer with strong software engineering skills to join its Quantitative Research Team.

The role:

The candidate will contribute to the construction of the J.P. Morgan Macrosynergy Quantamental System (“JPMaQS”). JPMaQS is a service that makes it easy to use quantitative-fundamental (quantamental) information for algorithmic trading as well as for discretionary trader support tools. The system is designed to become the leader and global standard in macro quantitative fundamental information for trading and investment strategies.

JPMaQS is live in beta version, and we aim to greatly expand its scope to include all major macroeconomic information categories across all tradable currency areas.

We will also develop macro systematic trading strategies based on that information to be used in the development of financial products and for portfolio managers. An important aspect of the work is to replicate back-testable history of markets’ information states by use of historic data vintages, sequential estimation & adjustments and statistical learning.

Macrosynergy has developed tools to retrieve vintage-grade data from various public and private data vendors and sources. The candidate’s role will be to help us maintain these systems and the code base for efficient deployment.

The challenge:

Making economic data “tradable” for institutional investors poses a vast range of challenges including working with vintages, harmonization of different international standards, mixed frequencies, integration of non-quantitative information, seasonal and calendar adjustments and econometric estimation.

A substantial amount of time will be spent **cleaning** infused data using new and existing methods from our proprietary Python package “*qstools*”. In the interest of good software practice, we aim to create broad applicable tools that can be used across data sets.

Our systems run across our development, UAT, and production environments based on a philosophy of microservices with a tech-stack the includes Jenkins, Kubernetes, Docker, Oracle SQL, and Kafka. In addition to novel creation, there will be a need to debug and improve existing processes as issues arise.

Qualifications:

The key technical requirements are:

- Highly computer literate with the ability to learn new skills quickly.
- Competent in scripting and coding in Python and with an understanding of software engineering and SQL technologies is desirable.
- Able to work independently, assimilating initial requirements, building and supporting data pipelines and ensuring the finished product is fit for purpose.

- Experience working with Git and Linux/Unix environments is desirable.

You will greatly benefit from this assignment, if

- you are conscientious, maintain a good attention to detail, are hardworking and have a 'can do' attitude;
- you like finding innovative solutions for difficult problems; and
- you wish to upgrade your know-how and standing in the financial industry.

The candidate will work in a collaborative environment together with software engineers responsible for putting into production the entire workflow, as well as quants responsible for more technical evaluation of the data sets.

The position is suitable for candidates who can 'hit the ground running' and have worked for at least 2 years in the financial services industry, or from a public institution such as a Treasury, Central Bank, or national statistics office. We are looking for candidates to work from our central London (UK) office.

About the company

Macrosynergy is a pioneer of quantitative fundamental, or quantamental, macro trading strategies - advanced quantitative methods with fundamental information. Modern statistical learning and macroeconomic research are complementary and essential for efficient, ethical, and sustainable investment management. We help asset owners and managers in all stages of macro quantamental investment management based on nearly three decades of experience across asset management, proprietary trading and macroeconomic research.

Application

Please apply by sending a covering letter and your CV to opportunities@macrosynergy.com. Interviews will be conducted on an ongoing basis.