SOFTWARE ENGINEER (REMOTE) — LIVE AND HISTORICAL FINANCIAL DATA

THE POSITION

Financial data is key to our business. We use historical data sourced from multiple data sources and vendors, and live streaming data from multiple live data feeds to supply our systems with the information needed to make decisions.

Role is 100% remote. High availability is required.

KEY RESPONSIBILITIES

- Learn and understand all the inside out of each individual data source used by Varuna.

- Be responsible for the management of the data of the firm. Maintain, modify, improve all our processes of data capture and storage.

- Create code to integrate new historical/live APIs and vendors, by guaranteeing new data will incorporate in our business processes.

- Interact with traders, portfolio managers and quantitative analysts to understand specific data needs or resolve data problems.

JOB PROGRESSION

- Potential to progress to software development and improvement of our business processes and algorithmic trading systems.

REQUIREMENTS

- Master degree in a technical subject.

- Prior professional work experience with both Python and Java.

- Prior professional work experience with at least one of the main financial data providers (e.g. Refinitiv, Bloomberg, FactSet, Interactive Brokers etc.).

- Ability to work both under Linux and Windows, automation, Git.

PREFERABLY

- Work experience with historical data APIs (Rest, Sftp etc.).

- Work experience with live streaming data APIs.

- Knowledge of AWS.

APPLY

Please send applications to jobs@varunafunds.com

ABOUT US

VARUNA is a European technology driven investment manager, currently launching a quantitative hedge fund. Our team is spread over 3 continents working together remotely, while constantly growing when welcoming new talented individuals.

While science and objectivity are our guiding lights, it's our people who make all this happen. By bringing together bright and experienced minds who are given the resources to perform at their best within a collaborative and open culture that encourages asking difficult questions, we are able to constantly evolve and capture changes in the markets.

WHAT WE DO

We apply a strictly scientific approach to strategy development (rule discovery, rule validation, rule quality assurance). We have created an in-house platform that standardizes the research process of new strategies, the validation of new and existing strategies, and the production of strategies. Our goal is to offer a multi strategy portfolio where different models operate simultaneously on different asset types, therefore guaranteeing that even if one of the models undergoes some stress the fund returns will remain desirable.

VARUNA