



Ultra-High Frequency Algorithmic Trading Developer (Chicago, IL)

Proprietary trading firm based in Chicago would like to appoint an experienced quantitative trading developer to implement new market making and statistical strategies, as well as optimize the firm's existing algorithms. The role requires a candidate with an excellent knowledge of multi-threading programming in Java in a real-time environment. As an experienced software engineer on the team, you will work on a range of projects including:

- Implementing new multi-threaded pricing and trading algorithms in Java.
- Profiling and optimizing the existing trading algorithms and strategies to improve their latency, scalability and performance.
- Work with QA team members in the back-testing and deployment of new strategies.

Requirements:

- MS in computer science or a related quantitative field level from a leading University.
- Expert programming skills in Java and JVM profiling and tuning.
- Experience developing real-time trading systems or experience in engineering real-time systems is favorable but not required.
- In depth knowledge of Linux/Unix.
- Team player with strong interpersonal skills and relaxed personality..