

Why does a leading Quant Fund want to recruit leading software engineers?

You're developing software that's highly efficient and never fails. We're using software to generate positive returns in chaotic financial markets. We think we should talk.

Who Are We?

OxFORD ASSET MANAGEMENT is an investment management company situated in the centre of Oxford. Founded in 1996, we're proud of having generated positive returns for our investors each year, including 2008, especially as many assets are managed for pensions, charities and endowments. We blend the intellectual rigour of a leading research group with advanced technical implementation. We like to maintain a low profile and avoid publicity. Nobody comes to work in a suit and we are a sociable company, enjoying an annual ski-trip away together.

What Do We Do?

We use quantitative computer-based models to predict price changes in liquid financial instruments. Our models are based on analyzing as much data as we can gather and we actively trade in markets around the world. As these markets become more efficient, partly because of organizations like ours, we must have new insights and develop improved models in order to remain competitive. Working to understand and profit from these markets provides many interesting mathematical, computational and technical challenges, especially as markets become increasingly electronic and automated. We enjoy tackling difficult problems, and strive to find better solutions.

Who Do We Want?

Although most of us have advanced degrees in mathematics, computer science, physics or econometrics from the world's leading universities and departments, we are just as interested in raw talent and will consider all outstanding graduate applicants. We expect all prospective candidates to work efficiently both in a team environment and individually. We value mental flexibility, innovative thinking and the ability to work in a collaborative atmosphere. No prior experience in the financial industry is necessary. We want to hear from you if you are ambitious and would relish the challenge, opportunity and excellent compensation offered.

Software Engineers

We are seeking outstanding software engineers to develop and maintain system critical software. You will be responsible for all aspects of software development on a diverse range of projects, such as automating trading strategies, integrating third party data into our system and the development of data analysis tools.

You will have the following:

- A high quality degree in computer science or related discipline
- C++ experience that demonstrates your ability to work efficiently in a fast paced environment
- Extensive knowledge of the development life cycle, from prototyping and coding through to testing, documentation, live deployment and maintenance
- A good understanding of Linux, scripting, working with large numerical data sets, and large scale systems

Any experience in the following areas would be advantageous: numerical analysis, optimisation, signal processing, statistics, machine learning or natural language processing.

How to apply

Please email or post CV with covering letter, stating which position you are applying for, to:

Address

Dr Steven Kurlander,
Oxford Asset Management,
13-14 Broad Street,
Oxford OX1 3BP, UK

Email

acm@applytooxam.com

Telephone

+44 1865 258 138

Closing Date

Ongoing

Start Date

Spring 09 – ongoing

Benefits

Health Insurance (including family),
Pension Scheme,
Life Insurance.