Software Engineer - Quantitative Trading

XYZ Capital

A machine-learning powered quant hedge fund

We are seeking a skilled Software Engineer to join us at XYZ Capital. In this role, you will design, develop, and optimize high-performance systems using Rust to power our market data feeds, backtesting infrastructure, live execution engine, and strategy research platform. You'll work closely with our two cofounders to build robust, low-latency solutions that drive our trading operations and research initiatives.

Key Responsibilities:

- Develop and maintain market data feed pipelines to ingest, process, and normalize real-time and historical financial data.
- Build and enhance our backtesting framework to simulate trading strategies with precision and speed.
- Implement live execution systems to ensure reliable, low-latency trade execution in production environments.
- Create tools and libraries for strategy discovery and performance analysis.
- Write clean, efficient, and maintainable Rust code, adhering to best practices for performance and reliability.

Qualifications:

- Proficiency in Rust, C/C++ and/or Java with a strong understanding of systems-level development.
- Experience building high-performance, low-latency applications, ideally in finance or a related field.
- Strong problem-solving skills and a passion for writing efficient, reliable code.
- Ability to work in a fast-paced environment and wear many hats at an early stage startup.

Nice-to-Haves:

- Experience or interest in quantitative finance and algorithmic trading.
- Familiarity with time series analysis or signal processing.
- Familiarity with other languages like Typescript, Python or Go.

- Experience with dev-ops (AWS, Kubernetes, time series databases).
- Experience with machine learning algorithms like Random Forest, Logistic Regression, K-Nearest Neighbors, etc.

Why Join Us?

At XYZ Capital, you'll work on cutting-edge technology that trades millions of dollars in the most competitive financial markets in the world. We offer a dynamic, intellectually stimulating environment and the opportunity to tackle complex challenges at the intersection of finance, machine learning and engineering.

About Us

XYZ was founded by Charlie Martin & Chris Saum. Charlie & Chris are technologists and company builders who have worked together in the past. Most recently at Founderpath, a $150m tech-enabled private credit fund. Chris was Chief of Staff & Charlie was CTO where he used machine learning to put valuations on private companies using millions of private data points. They are now applying that skillset to the public markets.

The company is based on the belief that the application of machine learning in finance is still in its infancy. They set out to close the technology gap and take a first principles approach and build all of their tooling from scratch, in-house using the Rust programming language.

They have raised millions of dollars and have been trading in the market since September. They have 6 quant strategies live and they have spent much of this year building software and testing strategies and their results have been phenomenal.