In 2000, three traders and a technologist founded Jane Street with a common vision: to compete in every market in the world, combining insight and technology to profit and make the markets more efficient; to recruit the most capable people and train them to the highest standard; to foster openness, communication and idea sharing; and to remain an honest, tight-knit organization where employees can focus on meaningful results rather than office politics. We are serving a global community.

Jane Street has grown every year in personnel, capital, global presence and expertise in technology of trading.

Jane Street Capital is a proprietary trading company that has shifted from developing software in mainstream programming languages to developing software almost entirely in OCaml, a statically typed functional programming language that has only modest industrial use. The scope of the enterprise is small but growing: Jane Street now has over 30 OCaml programmers that have collectively written hundreds of thousands of lines of OCaml code. OCaml is used for building everything from trading systems to research infrastructure to user interfaces to systems administration tools. This talk will discuss the motivations behind Jane Street’s adoption of OCaml, and why we think that statically typed functional programming languages are a good fit for the world of trading and finance.

Yaron Minsky obtained his Ph.D. in Computer Science from Cornell University in 2002 focusing on distributed systems. In 2003, he joined Jane Street Capital where he founded the quantitative research group there. He became a Managing Director of Jane Street in 2007.