

Job Notification Form, IIT Delhi

Company Overview

Name: AlphaGrep Securities

Website: <http://www.alpha-grep.com/index.html>

Company Type: Other (Quant Trading)

Description: AlphaGrep is a proprietary trading firm focused on algorithmic trading in asset classes across the globe. We have offices in Mumbai, Bangalore, London, Singapore and Hong Kong.

We are one of the largest firms by trading volume on Indian exchanges, and have significant market share on several large global exchanges as well. We use a disciplined and systematic quantitative approach to identify factors that consistently generate alpha. These factors are then coupled with our proprietary ultra low latency trading systems and robust risk management to develop trading strategies across asset classes (equities, commodities, currencies, fixed income) that trade on global exchanges.

We are a team of curious engineers, mathematicians, and statisticians who like to solve challenging problems. We have past experience in quantitative trading and low latency trading system development at global proprietary trading firms and investment banks.

Job Details

Designation: Quant Trader

Type: Other (Other)

Place of Posting: India (Mumbai/Bengaluru/Gurgaon)

Job Details: AlphaGrep Securities Private Limited is a proprietary trading firm focused on algorithmic trading in asset classes across the globe. We have offices in India (Mumbai, Bengaluru, Gurgaon), USA, Singapore, China and London.

We are one of the largest firms by trading volume on Indian exchanges, and have significant market share on several large global exchanges as well.

We use a disciplined and systematic quantitative approach to identify factors that consistently generate alpha. These factors are then coupled with our proprietary ultra low latency trading systems and robust risk management to develop trading strategies across asset classes (equities, commodities, currencies, fixed income) that trade on global exchanges.

RESPONSIBILITIES:

AlphaGrep Securities seeks a Quantitative Trader, who will be part of trading group which executes algorithmic strategies based on market behavior.

We cover the global markets by leveraging and integrating technology, risk management and quantitative research. Being a

proprietary trading business, we trade our own accounts and have no investors, clients or customers.

- Designing, implementing, and deploying high-frequency trading algorithms
- Exploring trading ideas by analyzing market data and market microstructure for patterns
- Creating tools to analyze data for patterns
- Contributing to libraries of analytical computations to support market data analysis and trading
- Developing, augmenting, and calibrating exchange simulators

QUALIFICATIONS:

AlphaGrep encourages bachelor's, and master's students in computer science, mathematics and related

fields to apply. Additional requirements include:

- Familiarity with machine learning (a plus)
- Experience with data analysis, market research and data modeling (a plus)
- Brilliant problem-solving abilities
- Software development experience as demonstrated through course work, research projects, or open source activities, preferably in C++, Python or R/Matlab
- A passion for new technologies and ideas
- The ability to manage multiple tasks in a fast-paced environment
- Strong communication skills
- A working knowledge of Linux/Unix
- Financial experience is not required but interest in financial markets is a plus.

Why You Should Join Us

- Great People. We're curious engineers, mathematicians, statisticians and like to have fun while achieving our goals
- Transparent Structure. Our employees know that we value their ideas and contributions
- Relaxed Environment. We have a flat organizational structure with frequent activities for all employees such as yearly offsites, happy hours, corporate sports teams, etc.
- Health & Wellness Programs. We believe that a balanced employee is more productive. A stocked kitchen, gym membership and generous vacation package are just some of the perks that we offer our employees

Joining By: 1 July 2022

Salary Details

CTC: 10,300,000 INR Per Annum

Gross: 4,000,000 INR Per Annum

CTC CTC: INR 1.03 Crore Per Annum

Breakup: Fixed Base: INR 40,00,000 Per Annum

Sign on Bonus: INR 2,00,000

Minimum Guaranteed Bonus for first year: INR 15,00,000

Bonus Range for First year: INR 15,00,000 TO INR 25,00,000 (Bonus will not be pro rated as we follow July -June review cycle. Performance Bonus is paid Bi annually)

Bonus range for Second year: INR 20,00,000 to INR 30,00,000

1st year Minimum Compensation: INR 63 Lakhs (Fixed: 40 Lakhs, Guaranteed Bonus: 15 Lakhs, Sign on Bonus: 2 Lakhs, Non Cash Benefits: 6 Lakhs)

1st year Maximum Compensation: INR 73 Lakhs (Fixed: 40 Lakhs, Max Bonus: 25 Lakhs, Sign on Bonus: 2 Lakhs, Non Cash Benefits: 6 Lakhs)

Bonus range for Second year: INR 20,00,000 to INR 30,00,000

We follow a July - June review cycle, the student will be making the entire bonus in the first year as compared to other companies where it will be prorated. Bonus will

be paid Bi annually Historically good performers have received higher than the maximum bonus mentioned in the JAF.

Non Cash Benefits: 6 Lakhs

- 30 days paid vacation
- Technology Budget to purchase latest gadgets
- Monthly after work parties
- Weekly Team Lunches
- Fully stocked Kitchen
- Group Health insurance of 10 lakhs sum insured for a family of 6 including parents
- Personal Accident Insurance of 10 lakhs for Employee
- Fitness Allowance
- Internet Allowance
- Well defined Professional growth plans and credits
- Cool gifts to mark work anniversaries and Birthdays

one more location for our Quant offer

Base: SGD 110,000

Sign on Bonus: SGD 15,000

First Year Bonus range : SGD 25,000 - 45000

Second Year Bonus Range: SGD 35000 - 60,000

Non Cash Benefits: SGD 6,000

- 30 days paid vacation
- Technology Budget to purchase latest gadgets : SGD 2000
- Monthly after work parties
- Weekly Team Lunches
- Fully stocked Kitchen
- Group Health insurance of 10 lakhs sum insured for a family of 6 including parents
- Personal Accident Insurance of 10 lakhs for Employee
- Fitness Allowance
- Internet Allowance
- Well defined Professional growth plans and credits
- Cool gifts to mark work anniversaries and Birthdays

**Perks /
Bonus:**

Benefits:

- Competitive Compensation
- 30 days paid vacation
- Relocation Assistance (Flights and Initial Accomodation)
- Technology Budget to purchase latest gadgets
- Monthly after work parties
- Weekly Team Lunches
- Fully stocked Kitchen
- Group Health insurance & Personal Accident Insurance
- Fitness Allowance
- Internet Allowance
- Well defined Professional growth plans

Selection Process

**Resume
Shortlist:** Yes

Written Test: No

Online Test: Yes

Group Discussion:	No
Medical Test:	No
Personal Interview:	Yes
No. of Rounds:	3
No. of Offers:	5
Minimum CGPA:	8

Eligibility

Recruiting PHDs:	No
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Eligible Departments:	B.Tech in Computer Science & Engineering, B.Tech in Electrical Engineering, B.Tech in Electrical Engineering (Power and Automation), B.Tech in Mathematics & Computing, B.Tech and M.Tech in Computer Science & Engineering, B.Tech and M.Tech in Mathematics & Computing
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