Job Notification Form, IIT Delhi

Company Overview

Name: Barclays India

Website: www.barclays.com

Company Type:

Finance

Description:

Barclays is a transatlantic consumer, corporate and investment bank offering products and services across personal, corporate and investment banking, credit cards and wealth management, with a strong presence in our two home markets of the UK and the US. Our goal is to become the bank of choice by providing superior services to customers and clients and supporting our stakeholders via a commercially successful business that generates long-term sustainable returns.

Our two clearly defined divisions, Barclays UK and Barclays International, provide diversification by business line, geography and customer, enhancing financial resilience and helping to contribute to the delivery of consistent returns through the business cycle. We have a strong core business with exciting prospects, well positioned to deliver long-term value for our shareholders.

The businesses are supported by The Group Service Company. This delivers critical infrastructure services and enhances operational continuity for our business units, it is a centre of excellence for services required by the business, such as fraud management and cyber security, reducing duplication and promoting best practice across our businesses.

Consistent with the objective of delivering long-term sustainable value for all our stakeholders, we have developed our Shared Growth Ambition - our approach to citizenship and the sustainability of the business model we operate. The aim is to make decisions and do business that provides our clients and customers, and the communities which we serve, with access to a prosperous future. The delivery of our strategy is underpinned by the energy, commitment and passion of our people, and we are clear on our common purpose: creating opportunities to rise. We are a company of opportunity makers working together to help people rise - customers, clients, colleagues and society.

Job Details

Designation: **Graduate Analyst**

Type: Finance

Place

Job Details:

of Noida

Posting:

About Barclays

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The delivery of our strategy is underpinned by the energy, commitment and passion of our people, and we are clear on our common purpose: to help people achieve their ambitions, in the right way.

About Barclays India Employee Value Proposition

At Barclays, each day is about being more – as a professional, as a person. The statement 'Be More @ Barclays' represents our core promise to all current and future employees. It is the characteristic that we want to be associated with as an employer, and therefore is at the heart of every employee experience. Following are the four supporting pillars of our employee value proposition:

- · Be More Globally Connected
- Be More Inspired
- Be More Impactful
- Be More Valued

About Statistical Modelling and Development

The Statistical Modelling and Development team remit lies within the trading activities in the Markets division, in particular electronic trading activities. It is responsible for

- Algorithms and model based business logic used in electronic trading in Markets.
- Data Science applied to trading and sales activities
- Underlying technology used in electronic trading and Data Science

The primary purpose of electronic trading is to provide liquidity to clients on agency and principal basis, where either the connection to the client is electronic or provision of that liquidity requires electronic trading. This requires analysis, research and development of proprietary algorithms and trading business logic using data mining and statistical techniques. The business logic includes information extraction from market data, price formation, auto-hedging, algorithmic risk management, execution strategies and smart-order-routing. The primary purpose of the Data Science work is to extract information from our trading and market data to feed into decision making and algorithm design. The instruments that we currently cover include Equities, FX Spot, Government Bonds, Corporate Bonds, Rates Futures, Rates Swaps, NDFs and CDS indices.

¬¬¬¬¬¬¬¬¬¬¬¬Overall purpose of role

The quantitative analyst will conduct research and development in various stages of e-trading activities and contribute to the development of signals, trading strategies, pricing, hedging and portfolio management activities, and pre/post trade analytics. Ultimately the purpose is to create best in class the business logic and models underlying electronic liquidity offering to clients and the associated analytics. This would involve the full chain from defining the problem, metrics to quantify the solutions, hypothesizing solutions, testing and validation, implementation, productionisation, monitoring and support.

Key Accountabilities

The quantitative analyst will work within the SM&D team on one or more modelling activities related to

- Analysis of market micro-structure and develop signals and trading strategies,
- Development of pricing and hedging strategies,
- Development of suitable pre-/post trade analytics to gain insights,
- · Development of business critical reports.

The successful candidate is also expected to engage in implementation of the models into high quality production code within BATS as well as support and enhance the existing algorithms.

Stakeholder Management and Leadership

This role involves interacting with colleagues in other locations as well as our partners in Trading, Technology, Compliance and Risk. It may involve direct interaction with clients. The ability to work and communicate across diverse teams is essential.

Decision-making and Problem Solving

This position requires strong analytical, mathematical modelling, and programming skills. Attention to details and ability to make independent judgement are critical for success at this position.

Risk and Control Objective

Ensure that all activities and duties are carried out in full compliance with regulatory requirements, Enterprise Wide Risk Management Framework and internal Barclays Policies and Policy Standards.

Person Specification

Personal attributes essential to performing role including competencies, expertise, knowledge, and experience. Note: experience requirements must not be in the form of years (minimum or otherwise).

Essential Skills/Basic Qualifications:

- Excellent analytical abilities with strong understanding of mathematics, statistics and machine learning tools along with deep knowledge of various statistical tools like R, python and kdb.
- Excellent coding skills, preferably in Java, along with ability to work in shared development environment
- Excellent verbal, written communication & presentation skills
- Should be a self-starter and can work easily as individual contributor or part of a team.

Desirable skills/Preferred Qualifications:

- Graduate, Master's or PhD in engineering, mathematics or other quantitative disciplines
- Prior experience with algorithms or eTrading business logic is preferred
- Prior professional experience of working in financial institutions

Joining By: 2 May 2022

Salary Details

CTC: 2,241,185 INR Per Annum

Gross: 2,100,000 INR Per Annum

CTC Annual Gross Salary - 21,00,000/- this excludes PF and Gratuity.

Breakup: Annual Discretionary Bonus is awarded based on the performance as per

company policy

Perks / Annual Discretionary Bonus is awarded based on the performance as per

Bonus: company policy

Selection Process

Resume Shortlist: Yes

Written Test: No

Online Test: Yes

Group No Discussion:

Medical Test: No

Personal Yes Interview:

No. of 2

Rounds:

No. of 3

Offers:

Eligibility

Recruiting PHDs:

No

Eligible Departments:

B.Tech in Biochemical Engineering & Biotechnology, B.Tech in Chemical Engineering, B.Tech in Civil Engineering, B.Tech in Computer Science & Engineering, B.Tech in Electrical Engineering, B.Tech in Electrical Engineering (Power and Automation), B.Tech in Engineering Physics, B.Tech in Engineering and Computational Mechanics, B.Tech in Materials Engineering, B.Tech in Mathematics & Computing, B.Tech in Mechanical Engineering, B.Tech in Production & Industrial Engineering, B.Tech in Textile Engineering, B.Tech and M.Tech in Biochemical Engg & Biotechnology, B.Tech and M.Tech in Chemical Engineering, B.Tech and M.Tech in Computer Science & Engineering, B.Tech and M.Tech in Mathematics & Computing, B.Tech in Civil Engineering and M.Tech in Geotechnical and Geoenvironmental Engineering, B.Tech in Civil Engineering and M.Tech in Water Resources Engineering, B.Tech in Mechanical Engineering and M.Tech in Thermal Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Civil Engineering and M.Tech in Structural Engineering, B.Tech in Civil Engineering and M.Tech in Construction Engineering & Management, B.Tech in Textile Engineering and M.Tech in Computer Science & Engineering, B.Tech in Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Chemical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M. Tech in Production Engineering