

Company : iRageCapital Advisory Pvt Ltd
Company Name : iRageCapital Advisory Pvt Ltd
Nature Of Business : High Frequency Trading
Designation : Quantitative Researcher
Tentative Job Location : MUMBAI

We at iRage are an agile, young bunch. You will get to solve some extremely challenging engineering problems and shape the future of the fast paced Algo-Trading industry while working alongside other exceptional programmers, quants and traders.

Role Summary - Quantitative Researcher

A Quantitative Researcher will assist the trading teams in adding new aspects to existing strategies, build new trading strategies, and test/validate hypothesis made by traders. At this moment, we already have an extremely long pipeline of research ideas for existing strategies (ideas which are waiting for the right candidate to solve and should have big PnL implications).

As a Quantitative Researcher at iRage you will be involved in analysing market behaviour from both micro and macro perspective by:

- Description :

if¼ Analysing hundreds of gigabytes of data to ascertain micro behavioural patterns (at the microsecond timeframe) to explore potential opportunities and strategies
 if¼ Building automated trading signals to drive decisions around strategy and its implementation.
 if¼ Building engineering solutions to manage the complexity
 if¼ Discovering and imitating the logic and thereby automating the process of setting the hundreds of parameters that traders do on a daily basis
 if¼ Optimizing current trading strategies to improve the PnL
 if¼ Developing mathematical models to solve difficult stochastic problems

Required Skillset

- if¼ Adept awareness of financial markets and fundamentals
 if¼ Strong logical & quantitative aptitude
 if¼ Strong educational background
 if¼ Knack of problem solving and a high inclination for math problems

| | Program | AE | BSBE | CE | CHE | CSE | EE | ES | ME | MSE | PHY | CHM | MTH | ECO | DES | IME | CGS | HSS | EEM | MSP | NET | PSE | Stats |
|----------------------|-------------|----|------|-----|-----|-----|-----|----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-------|
| Eligibility : | BT | No | No | Yes | Yes | Yes | Yes | -- | Yes | Yes | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- |
| | BS | -- | -- | -- | -- | -- | -- | No | -- | -- | No | No | Yes | Yes | -- | -- | -- | -- | -- | -- | -- | -- | -- |
| | MT | No | No | No | No | No | No | No | No | No | -- | -- | -- | -- | -- | No | -- | -- | No | No | No | No | -- |
| | DoubleMajor | No | No | Yes | Yes | Yes | Yes | -- | Yes | Yes | No | No | Yes | No | -- | -- | -- | -- | -- | -- | -- | -- | -- |
| | dual | No | No | Yes | Yes | Yes | Yes | No | Yes | Yes | No | No | Yes | Yes | -- | -- | -- | -- | -- | -- | -- | -- | -- |
| | dualB | No | No | Yes | Yes | Yes | Yes | -- | Yes | Yes | No | No | Yes | No | -- | No | -- | -- | No | -- | No | No | -- |
| | dualC | No | No | Yes | Yes | Yes | Yes | No | Yes | Yes | No | No | Yes | No | No | No | -- | -- | -- | -- | -- | -- | -- |
| | Mdes | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | No | -- | -- | -- | -- | -- | -- | -- | -- |
| | MBA | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- | No | -- | -- | -- | -- | -- | -- | -- |
| | Phd | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No | No |
| | MSc | -- | -- | -- | -- | -- | -- | -- | -- | -- | No | No | No | -- | -- | -- | -- | -- | -- | -- | -- | -- | No |
| | MSR | No | No | No | No | No | -- | No | No | -- | -- | -- | -- | -- | -- | -- | No | -- | -- | -- | -- | No | -- |

Cost to Company : 3115000 INR

[Fixed Salary- 16 lacs, Joining bonus- 1 lacs, Discretionary bonus- 10 lacs (out of which guaranteed bonus- 2.5 lacs), educational allowance- 3.75 lacs (internal assigned courses- 2.75 lacs, external courses after approval- 1 lacs), relocation- 40K]

Package Details : Group Health Insurance: 5 lacs

Other benefits: offering Work from home in the Covid scenario.

Bond : False
CPI CutOff : 8.1
Medical Requirments :
Resume Shortlist : True
Resume Shortlist Criteria: 8
Aptitude Test: True
Aptitude Test Duration: 60 min

Group Discussion:
Technical Test:
Technical Test Duration:
Technical Interview:
Technical Interview Duration:
Number of Technical Interview Rounds:
HR Interview:
HR Interview Duration:
Additional Information:

False

True

60 min

True

60 min each

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True

30 min