To Recruiter:

Questions on derivatives and options. Any examples?

Methodical Questions as in Brainteaser’s?

What character of the candidate are they looking for?

**List of things to do:**

Read through option chapter of CAIA

Go through every single strategy with Hesam

Example of for each bullet point in CV

Learn option greeks in option book

Quant Researcher – Fulcrum Asset Management

**Firm**

* Firm is Fulcrum Asset Management, well-respected, tier-1 asset manager
* Founded in 2004 by Gavyn Davies, who used to be Chief Economist and Head of Research at Goldman Sachs
  + Firm manages around $6.5bn AUM, of which approximately is $1.7bn in Systematic Strategies, which is the part of the business that this role would sit in

**Systematic Team**

* Systematic team’s assets split across 4 funds (including a short vol, trend, and carry fund) investing in all asset classes (i.e. multi-asset)
* Team led by Phil Strother, ex-AHL (Senior PM) and highly respected. Team is currently 5 Quant Analysts/PMs and now he’s looking to grow his team to 6 people with this new Quant Researcher hire.
* There are 5 Quant Analysts/PMs running $1.7bn, so there is a lot of scope within a team that size to do whatever you want, however at the same time there is a lot of responsibility
* Team looking to bring in and mentor someone and really bring their markets knowledge up to scratch

**Role**

* Fulcrum are looking to bring in a Quant Analyst/Researcher
  + This person would work closely with the PMs
  + New hire will initially help with some ongoing dev projects, while also working on systematic strategy research and analysis.
  + Over time, this person will be trained up to work on big picture research topics such as portfolio construction/optimization and adding new asset classes to the portfolios, before eventually becoming an established analyst/researcher on the team
  + Important to have strong working knowledge of at least one of the following programming languages: R, Python, Matlab (Java would be a big plus)
  + Understanding of one or more major asset classes would be highly desirable as well

**interview:**

**Motivation to Move:**

**Motivation for Research Role:**

**MA model:**

Max daily drawdown 6%

Annualised vol = 8% - 10%

Annualised Mean = 10 -12%

Capacity 500m

**Questions to ask:**

Data driven research?

What’s the main programming Language?

Any Frontend programming?

Turn around of people, is it a long-term development environment?