Job Notification Form, IIT Delhi

Company Overview

Name:	AlphaGrep
Website:	http://alpha-grep.com/index.html
Company Type:	Private Sector
Startup:	Yes
Year of Incorporation:	
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 Shanghai.
	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.

Job Details

Designation:	Quantitative Analyst
Type:	Finance
Place of Posting:	Mumbai, Bangalore, 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 Mumbai, Bangalore, Gurgaon, Singapore 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.Ã?Â 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 bachelorÃ¢??s, and masterÃ¢??s students in computer science, mathematics and related fields to apply. Additional requirements include:Ã?Â
- 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.

Joining By:	July 1

Salary Details

CTC:	5600000 INR Per Annum
Gross:	4200000 INR Per Annum
CTC Breakup:	Base: 30 Lacs Sign on Bonus: 2 Lacs Guaranteed Bonus : 10 Lacs Performance Bonus: Maximum upto 20 Lacs Non cash Benefits: 3 Lacs Tech Budget: 1 Lac CTC: 56 Lacs Appraisal cycle followed June - July. This gives an advantage to students as they join July and do not loose out much on Bonus as compared to other companies where appraisal cycle is Jan - Dec. Second Year - Historical ball park figures for good performer. CTC: 51 Lacs - 69 Lacs

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:	1-2
Minimum CGPA:	8.0

Eligibility

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