

${\bf Client\ Briefing}-{\it Confidential*}$

* Only to be shared with vetted perspective candidates.



Client Website

www.twosigma.com

Internal commentary on client

Two Sigma was founded in 2001 by David Siegel & John Overdeck. David has a PhD in Computer Science from MIT and John is a math graduate from Stanford. Prior to founding Two Sigma, both served as senior executives with leading quantitative trading hedge funds.

Today, Two Sigma manages around \$14 billion in assets and has a team of c. 700 technologists and scientists from over 50 different countries. Two Sigma is consistently ranked annually as one of the most successful and profitable systematic trading hedge funds in the world.

Culturally, the firm considers itself to a technology company that applies its talents to the domain of finance. "A technology firm that just so happens to trade the financial markets".

In essence, their focus is to make cutting edge discoveries from massive data sets from within the financial markets and or outside the financial markets which could have an impact on the financial markets. The aim is to analyze and synthesize all of this information and make leading discoveries. The firm then leverages these discoveries to design and build systematic investment strategies. These strategies are continuously optimized and stress-tested over a broad range of market conditions. This whole cycle and focus on precision has allowed the firm to become one of the most successful and highly regarded systematic trading hedge funds in the world. Specifically, they are highly regarded for their ability to blend this data driven approach with advanced technology to generate highly profitable systematic investment strategies and manage risk effectively.

Open Positions

Various, including (but not limited to):

- C++ or Java Software Engineer (without domain specific experience), New York
 Compensation range: dependent on skill set / experience, but most likely between \$175K \$300K
- C++ or Java Software Engineer (with domain specific experience), Automated Trading, New York Compensation range: dependent on skill set / experience, but most likely between \$250K \$400K
- Quantitative Researcher (without domain specific experience), Big Data, New York
 Compensation range: dependent on skill set / experience, but most likely between \$250K \$450K
- Quantitative Researcher, (with domain specific experience), Alpha Generation, New York Compensation range: dependent on skill set / experience, but most likely between \$250K \$1MM

Continued Overleaf

Skills / Experience required

- ~ *Software Engineers* at Two Sigma play a central role in the performance of the firm. Many of the firm's senior leadership are technologists and their most ground breaking innovations have come from the technology team. Subsequently, the firm has a very high threshold in terms of the talent they look for in software engineers. Exceptional software engineers with or without industry specific experience are welcome. They must demonstrate many of the following: at least a bachelor's degree in computer science; strong numerical programming skills; experience developing high-performance, multi-threaded applications using several programming languages including Java OR C++; and experience with scientific computing, algorithm development, or pattern recognition is welcome.
- ~ *Quantitative Researchers* are focused on the research and deployment of new and innovative trading algorithms and models. The firm welcomes researchers with or without domain specific experience who have an outstanding academic and professional background. Typically, researchers at the firm offer many of the following: a quantitative PhD from a leading University; deep industry experience (any industry) in researching & analyzing massive data sets; and, offer a research specialism in one or more of these areas (artificial intelligence, machine learning, statistics, econometrics, signal processing).