

Proforma

Companies open to your department

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 : ¼ Analysing hundreds of gigabytes of data to ascertain micro behavioural patterns (at the microsecond timeframe) to explore potential opportunities and strategies
¼ Building automated trading signals to drive decisions around strategy and its implementation.
¼ Building engineering solutions to manage the complexity
¼ Discovering and imitating the logic and thereby automating the process of setting the hundreds of parameters that traders do on a daily basis
¼ Optimizing current trading strategies to improve the PnL
¼ Developing mathematical models to solve difficult stochastic problems

Required Skillset

- ¼ Adept awareness of financial markets and fundamentals
- ¼ Strong logical & quantitative aptitude
- ¼ Strong educational background
- ¼ Knack of problem solving and a high inclination for math problems

		Department BT BS MT DoubleMajor dual dualB dualC Mdes MBA Phd MSc MSR												
Eligibility :	AE	N	-	N	N		N	N	N	-	-	N	-	N
	BSBE	N	-	N	N		N	N	N	-	-	N	-	N
	CE	Y	-	N	Y		Y	Y	Y	-	-	N	-	N
	CHE	Y	-	N	Y		Y	Y	Y	-	-	N	-	N
	CSE	Y	-	N	Y		Y	Y	Y	-	-	N	-	N
	EE	Y	-	N	Y		Y	Y	Y	-	-	N	-	N
	ES	-	N	N	-		N	-	N	-	-	N	-	-
	ME	Y	-	N	Y		Y	Y	Y	-	-	N	-	N
	MSE	Y	-	N	Y		Y	Y	Y	-	-	N	-	N
	PHY	-	N	-	N		N	N	N	-	-	N	N	-
	CHM	-	N	-	N		N	N	N	-	-	N	N	-
	MTH	-	Y	-	Y		Y	Y	Y	-	-	N	N	-
	ECO	-	Y	-	N		Y	N	N	-	-	N	-	-
	DES	-	-	-	-		-	-	N	N	-	N	-	-
	IME	-	-	N	-		-	N	N	-	N	N	-	-
	CGS	-	-	-	-		-	-	-	-	-	N	-	N
	HSS	-	-	-	-		-	-	-	-	-	N	-	-
	EEM	-	-	N	-		-	N	-	-	-	N	-	-
	MSP	-	-	N	-		-	-	-	-	-	N	-	-
	NET	-	-	N	-		-	N	-	-	-	N	-	-

PSE	-	-	N	-	-	N	-	-	-	N	-	N
Stats	-	-	-	-	-	-	-	-	-	N	N	-

Cost to Company : 3115000 INR

Package Details : [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]

Group Health Insurance: 5 lacs

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

Bond : False

Medical Requirements :

Resume Shortlist : True

Resume Shortlist Criteria: 8

Aptitude Test: True

Aptitude Test Duration: 60 min

Group Discussion: False

Technical Test: True

Technical Test Duration: 60 min

Technical Interview: True

Technical Interview Duration: 60 min each

Number of Techincal Interview Rounds: 2

HR Interview: True

HR Interview Duration: 30 min
