

Proforma

Companies open to your department

Company : AlphaGrep  
Company Name : AlphaGrep  
Nature Of Business : HFT  
Designation : Quantitative Trader  
Tentative Job Location : Mumbai / Bangalore

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. 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.

Description :

- 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 bachelor’s, and master’s students in computer science, mathematics and related fields to apply. Additional requirements include:

- 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.

Department		BT	BS	MT	DoubleMajor	dual	dual	B	dual	C	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	N	-	N	N		N	N	N	-	-	N	-	N	
	CHE	N	-	N	N		N	N	N	-	-	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	N	-	N	N		N	N	N	-	-	N	-	N	
	MSE	N	-	N	N		N	N	N	-	-	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	-	N	-	N		N	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	-

Base Salary - 30,00,000 per Annum

Cost to  
Company :

Joining bonus - 2,00,000 (paid with 1st month salary)

First Year Performance Bonus 10 to 20 Lacs (Minimum Guaranteed 10 Lacs)

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Joining bonus - 2,00,000/-

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Package  
Details :

Benefits:-

Technology Budget - 1,00,000/-

Fitness Allowance - 15,000/year

Family Medical Insurance Cover - 6,00,000/-

Personal Accident Insurance - 10,00,000/-

Bond : False

Medical  
Requirements : NA

Resume  
Shortlist : True

Resume  
Shortlist  
Criteria: CGPA 8

Aptitude  
Test: False

Group  
Discussion: False

Technical  
Test: True

Technical  
Test  
Duration: 90 to 120 mins

Technical  
Interview: True

Technical  
Interview  
Duration: 45 to 60 mins

Technical  
Interview  
Duration: 45 to 60 mins

Number of  
Techincal  
Interview  
Rounds: 2

HR  
Interview: False

HR  
Interview: False