**Company: AlphaGrep Company AlphaGrep** Name: **Nature Of HFT** 

**Business:** 

**Designation** Intern - Quantitative Research & Trading :

Tentative Job Location:

Mumbai

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 Research & Trading intern, 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:**

- 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.

	Program	ΑE	<b>BSBE</b>	CE	CHE	CSE	EE	ES	ME	MSE	PHY	CHM	MTH	<b>ECO</b>	DES	IME	HSS
Eligibilty :	BT-BS	No	No	No	No	Yes	No	No	No	No	No	No	Yes	No			
	MT	No	No	No	No	No	No	No	No	No						No	
	DoubleMajor	No	No	No	No	Yes	No	No	No	No	No	No	Yes	No			
	dual	No	No	No	No	Yes	No	No	No	No	No	No	Yes	No			
	dualB	No	No	No	No				No	No	No	No	No	No		No	
	dualC															No	
	Mdes														No		
	MBA															No	
	Phd	No	No	No	No	No	No	No	No	No	No	No	No	No			No
	Msc										No	No	No	No			
	MSR																

Stipend per

month:

Other

**Facilities** 

Offered:

To and Fro Flight Tickets & Accommodation

**False** 

0.0

INR - 2,00,000/- Per month

Bond: **CPI CutOff:** 

Medical Requirments

: Resume True **Shortlist:** Resume **CGPA - 8 Shortlist** Criteria: **Aptitude False** Test: Group **False Discussion: Technical** True **Test: Technical** Test 90 Mins **Duration: Technical** True Interview: **Technical** Interview **45 Mins Duration:** Number of **Techincal** 3 Interview **Rounds:** 

 $\mathbf{HR}$ **Interview:** 

**False** 

**Additional Information:**