Position: Algorithmic trading strategist

Location: Bangalore

Educational Qualifications: Graduate in CS from top-tier engineering college or in mathematical discipline; MBA desirable but not essential

Job description:

The position is for a trader to join a team of highly-motivated thinkers, specializing in algorithmic trading. The role involves working closely as part of a team, formulating hypotheses for trading, back-testing them statistically, formulating programs to trade the developed strategies and monitoring risk on a regular basis. The ideal candidate would have:

1. At least 2 years' experience trading equity derivatives
2. Prior experience in testing, implementing and/or running quantitative strategies (stat arb, vol arb, market-making, high-frequency delta risk) in Indian equities & derivatives markets
3. Preference shall be given to candidates with prior experience managing P&L with algorithmic strategies
4. Conceptually comfortable with advanced mathematics, including but not limited to options-pricing methods
5. Understanding of market-making, spread optimization, transaction cost analytics and advanced risk measurement techniques

Skills / attributes required

1. Highly adept at data mining & data manipulation using MATLAB, R, Python etc
2. Demonstrated high analytical ability
3. Hands-on programming experience a plus
4. High degree of detail-orientation
5. Independent and self-motivated
6. Strong inter-personal skills to work independently in a team environment