

Position Specification

Company: State Street Investment Management

Opportunity: Quant Researcher, Investment Solutions Group

Location: Bangalore

State Street Global Advisors is the asset management business of State Street Corporation, one of the world's leading providers of financial services to institutional investors with over \$5 trillion in assets under management and a heritage dating back over two centuries. Backed by the strength and stability of the State Street organization, SSGA makes continual investments in asset management and client servicing platforms, resulting in a client-focused, solutions-driven orientation. State Street IM's Investment Solutions Group (ISG) is a team of 80+ investment professionals running multi-asset class portfolios for some of the world's largest, most sophisticated investors. We skillfully manage strategies across global, tactical and strategic benchmarks, bringing a deep understanding of the myriad risk and return drivers behind each asset class to every investment decision we make.

Responsibilities

- Active involvement in developing models for medium term alpha-generation across all asset classes.
- Build an appropriate code base for implementing the fixed income total return strategies. The platform should be able to handle strategies constantly expanding in sophistication & breadth.
- Create end to end infrastructure for data gathering, data cleaning, signal generation & portfolio implementation for the strategies.
- Participate in series of associated projects focused on advanced volatility forecasting techniques
- Over the time, role may expand to cover other multi-asset investments models research.

Qualifications

- Bachelor's/Master's Degree in finance, econometrics, science/engineering or another highly quantitative subject
- Strong quantitative background, ideally in econometrics or stochastic calculus
- Minimum of 3 years of quantitative development experience in the financial industry using R/Python
- Experience in quantitative financial research and analysis; familiarity with Factset, Bloomberg and other similar providers
- Excellent interpersonal, communication and presentation skills

Information Classification: General

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