

Quant Job/Intern Application Checklist

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1. Reference Books:
 - a) Financial Math
 - i. A primer for the mathematics of financial engineering, second edition, Dan Stefanica
 - ii. Stochastic Calculus for Financial Math I and II, Steven Shreve
 - iii. Quantitative Finance, Wilmott
 - b) Product Knowledge
 - i. Interest Rate Modelling, vol 1,2 and 3, Leif Andersen and Vladimir Piterberg
 - ii. Options, Futures and Derivatives, John Hull
 - c) Statistics
 - i. Analysis of financial time series, third edition, Ruey Tsay
 - ii. The Elements of Statistical learning, Trevor Hastie, Rob Tibshirani and Jerome Friedman
 - iii. Statistical Inference, George Casella and Roger Berger
 - d) Programming
 - i. Thinking in C++, vol I and II
 - ii. Introduction to Algorithms, Cormen, Leiserson, Rivest and Stein
2. Interview Preparation Books:
 - a) Quant Interview Questions and Answers, Mark Joshi
 - b) A Practical Guide to Quantitative Finance Interview, Xinfeng Zhou
 - c) 150 Most Frequently Ask Questions on Quant Interviews, Dan Stefanica, Rados Radoicic and Tai-Ho Wang
 - d) Heard on The Street, Timothy Crack
 - e) Elements of Programming Interviews, Adnan Aziz, Tsung-Hsien Lee and Amit Prakash
3. List of Companies hiring interns/fulltime quants
 - a) INVESTMENT BANKS
 - i. Bank of America Merrill Lynch
 - ii. Barclays Capital
 - iii. BNP Paribas
 - iv. Citigroup
 - v. Credit Suisse
 - vi. Deutsche Bank
 - vii. Goldman Sachs
 - viii. J.P. Morgan
 - ix. Morgan Stanley
 - x. Nomura
 - xi. Societe Generale
 - xii. UBS
 - xiii. HSBC
 - xiv. Royal Bank of Canada
 - xv. Wells Fargo

- b) ASSET MANAGEMENT
 - i. Bank of New York Mellon
 - ii. BlackRock
 - iii. Oxam
 - iv. PIMCO
 - v. TD Securities
 - vi. Wellington Management
 - vii. Putnam Investments
- c) COMMERCIAL BANKS
 - i. Commerzbank
 - ii. ING
 - iii. Royal Bank of Scotland
 - iv. Standard Chartered Bank
- d) HEDGE FUNDS
 - i. AQR Capital Management
 - ii. Aviva Investors
 - iii. Bogle Investment Management
 - iv. Bridgewater
 - v. Citadel Group
 - vi. Clinton Group
 - vii. DEShaw
 - viii. DFG Investment Advisers
 - ix. First Quadrant
 - x. GBAR
 - xi. Glenwood Capital Investment
 - xii. Houlihan Lokey Howard & Zukin
 - xiii. Infinum Capital Management
 - xiv. Investec
 - xv. KCG
 - xvi. M&G Investments
 - xvii. Mitsubishi UFJ Securities International
 - xviii. Numeric Investors
 - xix. Nuveen Investment
 - xx. Optiver
 - xxi. QVT Financial
 - xxii. SIG Susquehanna
 - xxiii. State Street
 - xxiv. Tower Research Capital
 - xxv. Two Sigma Investments
- e) INSURANCE COMPANIES
 - i. American International Group (AIG)
 - ii. Aflac
 - iii. Ameriprise Financial
 - iv. Genworth Financial

- v. Lincoln Financial Group
 - vi. MassMutual Life
 - vii. MetLife
 - viii. Nationwide Financial Services
 - ix. Pacific Life
 - x. Principal Financial Group
 - xi. Prudential Financial
 - f) PROP TRADING
 - i. Chicago Trading Company
 - ii. Chopper Trading
 - iii. DRW Trading Group
 - iv. Jane Street
 - v. Jump Trading
 - vi. Nico Trading
 - vii. Quantres
 - viii. RSJ
 - ix. Spot Trading
 - x. TransMarket Group
 - xi. Walleye Trading
 - xii. Wolverine Trading
 - g) RATING AGENCIES
 - i. Fitch Rating
 - ii. Moody's
 - iii. Standard & Poor's
 - h) ACCOUNTING
 - i. Deloitte
 - ii. Ernst & Young
 - iii. KPMG
 - iv. PwC
 - i) FINANCIAL SERVICES
 - i. Bloomberg Financials
 - ii. FINCAD
 - iii. Gloucester Research
 - iv. Interactive Brokers
 - v. Numerix
 - vi. Opera Solutions
 - vii. Quantifi Solutions
 - viii. R² Financial Technologies
 - ix. Thomson Reuters
4. Head Hunters/Job Websites for full time positions
- a) Huxley Associates
 - b) Analytic Recruiting
 - c) GQR
 - d) Option Group

e) Efinancial Career.com