Quant Job/Intern Application Checklist
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4/28/14

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 Piterbarg
   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 Bergers
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