

.....

## Why Jane Street?

Aayush Bajaj

March 20, 2025

.....

Jane Street came to UNSW recently to recruit for the Hong Kong office. Since then, I have been imagining myself disappearing from Sydney for 3 months to learn how to exploit the markets.

I have a strong interest in **Machine Learning** and have been writing Python code **daily** for  $\approx 200$  days. I<sup>1</sup> have completed every AI course excluding NLP at UNSW, and have read  $\approx 50$  **papers** on the subject.

Furthermore, I am a **Mathematician** by training and have taken courses in **Optimisation Theory** and **Probabilistic** and **Statistical Inference**. As such I strongly believe that my skill set coupled with Jane Street's mentorship will yield a competent and effective Quantitative Trader / Developer.

Additionally, I play **competitive** and **representative** team sport; implying that I perform well in high-stakes environments and thrive in *don't shit the bed* situations.

Finally, I manage my own modest 60k AUD portfolio and have lost 5k trading options. I have also implemented an OCaml Black-Scholes pricing front-end and back-end **here** for the benefit of impressing Jane Street.

Regards, Aayush

---

<sup>1</sup>by December 2025