Job Notification Form, IIT Delhi

Company Overview

Name: APT Portfolio Private Limited

Website: https://aptportfolio.com/

Company Type: Other (High Frequency Trading)

Description: A.P.T. Portfolio is a proprietary trading group, specializes in quantitative strategies, statistical analysis and algorithms. It was set up in 2009, and has grown rapidly to become the largest proprietary trading house in India.

A.P.T. Capital was founded in 2015 in the UK with a view to expand trading operations in Europe, USA and South America. With an exceptionally talented pool of employees who are continuously looking to challenge their limits, A.P.T. Portfolio is poised to become a global player in algorithmic trading.

A.P.T. has its offices in Delhi, Bangalore, Gandhinagar and London.

Job Details

Designation: Quant Researcher

Type: Other (Trading)

Place of Posting: Delhi

Job Details: The candidate would be undertaking quantitatively driven projects. He/She would have to continuously learn new ML/Statistical/Analytical skills to successfully undertake these analytical projects. On one hand, the candidate would be required to interface with the Trading Team to assimilate the requirements better and on the other hand will have to work closely with the development team to deploy the changes/Projects in A.P.T. live environment. The role could further involve

1. Analyzing our trading data to come up with crucial insights to improve strategy's performance.

This would also involve analyzing exchange data and A.P.T. Platform data to recommend improvements in the platform.

2. Research, design and implementation of Trading Signals

3. Analytically accessing the impact of features/performance enhancements in strategy/platform

4. Work on improving the data pipeline/formats for Analytics/ML processing.

5. Reviewing research papers and experimenting with new features/signals and modeling techniques

6. Using the inhouse simulation framework to test new trading signals or modelling techniques.

7. Deeply understand the meaning of each data point, and suggest/design data

collection points and other experiments to make conclusions more accurate.

8. Judging the market flow in live trading and react on it quickly.

Technical background and requirements:

We believe that a lot of learning will happen on the job itself and therefore the most important requirement is having a high motivation to learn, seek continuous feedback and improve based upon it.

There will be an initial training period of 1-2 months, where the candidate will be exposed to all technical concepts relevant to their work.

A keen interest in the functioning of financial markets, quantitative research and data science will be certainly helpful.

1. Computer Science, Maths and Computing, Electrical Engineering students (B.Tech/Dual Degree),students having CGPA of 8 and above, only, can apply.

2. Proficiency in algorithms and ML concepts

3. Excellent understanding and knowledge of Python including Pandas & Numpy

4. An analytical and problem solving mind-set with a strong attention to detail

Preferable

Since understanding financial markets and option theory is pertinent to this role. We strongly recommend candidates to go through the following literature (in order of preference)
1. Sheldon Natenberg (First 8 Chapters) Option Volatility and Pricing

2. Trading and Exchanges: Market microstructures for practitioners

Joining By: 1 June 2022

Salary Details

CTC:	6,400,000 INR Per Annum
Gross:	6,400,000 INR Per Annum
CTC Breakup:	Base- 3,500,000 Sign on Bonus- 100,000 Bonus- 2,500,000 Non Cash Benefits- 300,000
Perks / Bonus:	Competitive salary and performance based bonuses 4 weeks of paid vacations plus paid holidays Meal vouchers/ coupons Health and wellness benefits Medical Insurance WFH with max of 12 days in a year

Selection Process

Resume Shortlist:	Yes

Written Test:	No
Online Test:	Yes
Group Discussion:	No
Medical Test:	No
Personal Interview:	Yes
No. of Rounds:	3
No. of Offers:	2
Minimum CGPA:	7.5+

Eligibility

Recruiting PHDs:	No
Eligible Departments:	B.Tech in Biochemical Engineering & Biotechnology, B.Tech in Chemical Engineering, B.Tech in Civil Engineering, B.Tech in Computer Science & Engineering, B.Tech in Electrical Engineering, B.Tech in Electrical Engineering (Power and Automation), B.Tech in Engineering Physics, B.Tech in Engineering and Computational Mechanics, B.Tech in Materials Engineering, B.Tech in Mathematics & Computing, B.Tech in Mechanical Engineering, B.Tech in Production & Industrial Engineering, B.Tech in Textile Engineering, B.Tech and M.Tech in Biochemical Engg & Biotechnology, B.Tech and M.Tech in Chemical Engineering, B.Tech and M.Tech in Computer Science & Engineering, B.Tech and M.Tech in Mathematics & Computing, B.Tech in Civil Engineering and M.Tech in Geotechnical and Geoenvironmental Engineering, B.Tech in Civil Engineering and M.Tech in Water Resources Engineering, B.Tech in Mechanical Engineering and M.Tech in Thermal Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Civil Engineering and M.Tech in Structural Engineering, B.Tech in Civil Engineering and M.Tech in Construction Engineering & Management, B.Tech in Textile Engineering and M.Tech in Computer Science & Engineering, B.Tech in Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Chemical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Production Engineering