Job Notification Form, IIT Delhi

Company Overview

Name:	A.P.T Portfolio Private Limited
Website:	www.aptportfolio.com
Company Type:	Private Sector
Description:	A.P.T. Portfolio is a high frequency trading group, that specializing in quantitative trading and investment strategies. By deploying advanced algorithms we seek to provide liquidity in the markets. The strategies are tested rigorously and are based on advanced concepts drawn from the field of machine learning, economics, mathematics, financial engineering option theory etc. We have earned our standing as one of India's largest traders in derivatives market across asset classes.
	A.P.T. Portfolio 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. With its well-researched strategies, risk management tools and an efficient trade execution infrastructure, A.P.T. Portfolio is a cut above the rest in the current market place. 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. Portfolio is a member of all the major stock exchanges of India like National Stock Exchange (NSE), Bombay Stock Exchange (BSE).

Job Details

Designation:	SOFTWARE DEVELOPER
Type:	Information Technology
Place of Posting:	Delhi/ Bangalore
Job Details:	Role : Software Developer
	Job Description
	The candidate will be expected to do one or more of the following tasks in each project. A project's duration could span from 2-3 weeks to a few months, and the entire project, including design, development, review and testing is typically split among members of small teams (2-5 people).
	1. Developing low latency C++ software for electronic trading in the most competitive financial markets. Writing efficient code by choosing the best algorithms and data structures, but also developing and leveraging knowledge of x86 processor architecture and FPGA to optimize code for a specific execution environments.
	2. Co-designing and developing low latency execution algorithms with traders and FPGA developers.
	3. Implementing application-level network protocols in C++ to connect to new trading venues. Developing a deep understanding of the nuances in each such protocol and optimizing code to gain advantage from these.
	4. Investigating latencies and jitter from test and production data and fixing identified issues. Designing experiments to root cause such issues without

identified issues. Designing experiments to root cause such issues without disrupting production environments.
5. Improving our big data infrastructure which is used for market simulations and post-trade analysis. Enhancing capabilities of our statistical learning and market-simulation logic which models a real market, including all its variances, as accurately as possible.

Technical requirements

We believe that a lot of learning will happen on the job itself. The most important requirement is a high motivation to learn, to seek continuous feedback and to improve with 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 helpful, but someone curious (and not already knowledgeable) about this industry is welcome.
1. Open to computer science, electrical engineering and engineering physics students (B.tech/Dual Degree/M.Tech) courses with CGPA 8 and above, only.
2. Proficiency in algorithms and data structures. Some undergraduate-level formal coursework covering these topics is required.
3. Good understanding of system fundamentals like CPU architectures, operating systems and networking.
4. Good understanding of basic statistics and data analysis concepts. Some formal undergraduate-level coursework in probability/statistics is required.
5. Solid understanding of object-oriented programming concepts, and experience in programming either in C++ or C. A good knowledge of optimizing code compilers will be a big plus. The candidate must be keen to learn C++ in detail, including the newest features.
6. Basic knowledge of some scripting language like Python/Perl/Bash.

CTC Offered : 38LPA
Gross : 38LPA

Salary Break up:-
•Base salary : 25LPA
•Sign on Bonus : 3L (with a clawback period of 18 months, need to be paid in full in case the candidate leaves before the mentioned period)
•Variable: 6-10L
First year bonus 10L (MG - 6 LPA)

Benefits / Perks :
a.Competitive salary and performance based bonuses
b.4 weeks of paid vacations plus paid holidays
c.Meal vouchers/ coupons
d.Health and wellness benefits
e.Medical Insurance
f.WFH with max of 12 days in a year

Joining By: June 1

Salary Details

CTC:	3800000 INR Per Annum
Gross:	3800000 INR Per Annum
CTC Breakup:	CTC : 38LPA

Salary Break up:-
•Base salary : 25LPA
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Benefits / Perks :
a.Competitive salary and performance based bonuses
b.4 weeks of paid vacations plus paid holidays
c.Meal vouchers/ coupons
d.Health and wellness benefits
e.Medical Insurance
f.WFH with max of 12 days in a year

Perks / Bonus:
Benefits / Perks :
a.Competitive salary and performance based bonuses
b.4 weeks of paid vacations plus paid holidays
c.Meal vouchers/ coupons
d.Health and wellness benefits
e.Medical Insurance
f.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:	2-3
No. of Offers:	2-3
Minimum CGPA:	8

Eligibility

Recruiting PHDs:	No
Eligible Departments:	B.Tech in Computer Science & Engineering, B.Tech and M.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 Mathematics & Computing, B.Tech and M.Tech in Mathematics & Computing, M.Sc in Mathematics, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech in Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Production & Industrial Engineering and M.Tech in Computer Science & Engineering, B.Tech in Textile Engineering and M.Tech in Computer Science & Engineering, B.Tech in Chemical Engineering and M.Tech in