

# Job Notification Form, IIT Delhi

## Company Overview

**Name:** A.P.T Portfolio Private Limited

**Website:** [www.aptportfolio.com](http://www.aptportfolio.com)

**Company Type:** Private Sector

**Description:** A.P.T Portfolio, is a high frequency trading company that specialises in Quantitative Trading & Investment Strategies. By deploying advanced algorithms we seek to provide liquidity in the markets.  
Founded back in November 2009, it has been a major liquidity provider in global Stock markets. We have been profitable since inception and have been expanding at a fast pace.  
We are an emerging and growing team operating currently from India with presence in New Delhi, Bangalore and London.

You can read more about us at [www.aptportfolio.com](http://www.aptportfolio.com).

## Job Details

**Designation:** Quant researcher/strategist

**Type:** Information Technology

**Place of Posting:** Delhi/ Bangalore

**Job Details:** Role : Quantitative Researcher

Job Description:

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. Analysing our trading data to come up with crucial insights to improve strategy's performance. This would also involve analysing exchange data and A.P.T.'s 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.

#### Preferables:-

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

Job Location : The students must be open to join at either of Delhi or Bangalore location.

#### Salary Breakup:-

1. Base salary : 26 LPA
2. Sign On Bonus : 4 L (with a clawback of 24 months to be paid in full in case of the candidate leaves before the mentioned period)
3. Variable ( Performance bonus) : 12L  
For first 2 years
  - first year bonus 12 LPA maximum (MG - 8 LPA)
  - Second year bonus 18 LPA (MG - 12 LPA)
  - Potential to earn more with exceptional performance
  - All bonuses are pro rata basis depending upon the DOJ within Financial year

Historic data : for second year CTC can range from 52LPA-55LPA

CTC Offered : 42LPA

**Joining By:** June 1

## Salary Details

**CTC:** 4200000 INR Per Annum

**Gross:** 4200000 INR Per Annum

**CTC Breakup:** CTC : 42L

#### Salary Breakup:-

1. Base salary : 26LPA
2. Sign On Bonus : 4 L (with a clawback of 24 months to be paid in full in case of the candidate leaves before the mentioned period)
3. Variable :12L  
For first 2 years
  - first year bonus 12 LPA maximum (MG - 8 LPA)
  - Second year bonus 18 LPA (MG - 12 LPA)

- Second year bonus 18 LPA (MG - 12 LPA)
- Potential to earn more with exceptional performance
- All bonuses are pro rata basis depending upon the DOJ within Financial year

Historic data : for second year CTC can range from 52LPA-55LPA

CTC Offered : 42LPA

<b>Perks / Bonus:</b>	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

<b>Resume Shortlist:</b>	Yes
<b>Written Test:</b>	No
<b>Online Test:</b>	Yes
<b>Group Discussion:</b>	No
<b>Medical Test:</b>	No
<b>Personal Interview:</b>	Yes
<b>No. of Rounds:</b>	2-3
<b>No. of Offers:</b>	2-3
<b>Minimum CGPA:</b>	8 and above only

## Eligibility

<b>Recruiting PHDs:</b>	No
<b>Eligible Departments:</b>	B.Tech in Computer Science & Engineering, B.Tech and M.Tech in Computer Science & Engineering, B.Tech in Mathematics & Computing, B.Tech in Electrical Engineering, B.Tech in Textile Engineering 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 Engineering Physics and M.Tech in Computer Science & Engineering, B.Tech in Mechanical Engineering and M.Tech in Computer Science & Engineering, B.Tech and M.Tech in Mathematics & Computing, M.Sc in Mathematics

