**Company: APT Portfolio Pvt Ltd** Company **APT Portfolio Pvt Ltd** Name:

**Nature Of High Frequency Trading Business:** 

**Designation: Core Engineering- Software** 

Tentative Job Location:

Delhi/Bangalore

A.P.T Portfolio is a high frequency trading firm that specialises in Quantitative Trading & Investment.

- 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, and also developing and leveraging knowledge of x86 processor architecture and FPGA to optimize code for specific execution environments.
- Co-designing and developing low latency execution algorithms with traders and FPGA developers.
- Design and development of our in-house machine learning platform, covering all aspects like data validation and integration, feature and model development etc.
- **Description:**
- Scaling and optimizing the platform for faster learning as well as prediction using selected models.
- Reviewing research papers and experimenting with new features and modeling techniques
- 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.
- Investigating latencies and jitter from test and production data and fixing identified issues. Designing experiments to root cause such issues without disrupting production environments.
- 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.

## AE BSBE CE CHE CSE EE ES ME MSE PHY CHM MTH ECO DES IME HSS BT-BS No No No No Yes Yes No No No Yes No Yes No MT No No No No No No No No No --Nο DoubleMajor No No No No Yes Yes No No No Yes No Yes No dual No No No No Yes Yes No No No Yes No Yes No dualB No No No No No No No No Nο Nο Nο **Eligibilty:** dualC Nο Mdes No **MBA** ------No --Phd No Nο No No Msc No No No Nο **MSR**

Stipend per month:

Other

One week accommodation will be provided.

INR 1,50,000/-

**Facilities** Offered:

**False Bond:** 0.0

**CPI CutOff:** 

**Medical Requirments:** 

Resume True **Shortlist:** 

Resume

**Shortlist** N/A

Criteria:

**Aptitude Test: False** 

Group **False Discussion:** 

Technical True

Test:

2.30 mins

**Technical Test** 

**Duration:** 

**Technical** 

True **Interview:** 

**Technical** 

**Interview** 45 mins

**Duration:** 

Number of Techincal Interview Rounds: HR Interview:

True

3

20 mins

Duration: Additional Information:

**HR Interview**