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What progress will you make?

Markets Quantitative Analysis Department (MQA) is a division of the Global Markets business and has responsibility for providing the analytical models which are used for pricing securities and risk managing the Firm's positions throughout the Markets' businesses. The scope of this work extends from the research into the mathematical derivation of the model, to the coding, testing, and documentation of the model for formal validation and approval, and finally to delivering the model both to the Trading Desk and to Technology for incorporation into the Firm's books and records systems.

The MQA Budapest Team is an integral part of the Global MQA Structure and plays a key role in the development of the core tools, processes and analytics.

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MARKETS QUANTITATIVE ANALYSIS (MQA) INTERN

We are offering training through work on current global financial technologies. Internship tasks will be selected based on academic experience as well as interview performance:

Trading Associate (BSc, MSc or PhD)

Supporting senior traders, developing and back-testing trading strategies. It is requiring practical knowledge in statistical analyses, algebra and manipulating data in Python or Excel.

Quant Developer (BSc, MSc or PhD)

Task focusing on the technical development and optimization of the analytics libraries and server components requiring software development skills in C++, Python or Perl along with good numerical skills.

Quant Support Analyst (BSc, MSc or PhD)

Supporting the development infrastructure, databases and productivity tools along with the build, testing and release management of the analytics libraries requiring Computer Science skills. Working in Python or Linux bash languages.

Quant (MSc or PhD)

Development, optimization, documentation and performance analysis of the Financial Models used in the analytics libraries requiring a strong academic background in Mathematics and experience of programming in C++ or using MATLAB.

Requirements

- Currently completing a BSc/MSc/PhD at a Hungarian institution in Computer Science, Engineering, Mathematics, Physics, Finance, Economics, or similar
- Excellent verbal and written English
- Good working knowledge of Microsoft Excel
- Excellent numerical and analytical skill
- Excellent attention to detail and organizational abilities
- Knowledge of programming/scripting languages such as C++ or Python
- Team-player

This is a 3 month program running between mid-June and mid-September.

For more information on the MQA team and detailed requirements, please visit our career site and search with keywords: Internship + Budapest

As spaces are limited, early application is advised for each season.