MARKETS QUANTITATIVE ANALYSIS INTERN

Start your career at Citi Hungary as a Markets Quantitative Analysis Intern!

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.

We have the following internship programs at Citi MQA:

- **Spring:** from February 2023 – part-time or full-time
- **Summer:** from June 2023 – full-time
- **Autumn:** from September 2023 – part-time or full-time

What does Citi MQA offer during the internship?

- Interns work on a variety of tasks that train them on quantitative methods, coding practices, and global financial technologies.
- We offer the possibility of MSc thesis supervision via Citi colleagues with extensive industry and research experience*.

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Internship tasks will be selected based on academic experience as well as interview performance:

- **Quant Analyst (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 Python.

- **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.

Whom we think will be a good fit:

- Currently completing a BSc/MSc/PhD in any STEM fields (including e.g. Computer Science, Engineering, Mathematics, Physics, etc) or in similar disciplines
- Active Hungarian student ID is needed
- Excellent verbal and written English
- Good working knowledge of Microsoft Excel
- Knowledge of programming/scripting languages such as C++ or Python
- Excellent numerical and analytical skills
- Great attention to details, good organizational skills, and team-player attitude

Why join us?

- We provide you an exceptional learning experience
- We offer transparent career routes and opportunity for future full-time positions
- You will enjoy a creative, inspiring, multinational working environment with flexible work options - hybrid working model
- You will become part of a socially active team and communities with diverse networking opportunities

Apply to join the world's most global bank and explore the true extent of your capabilities!

*** Please note that the thesis work is not part of the internship contractual agreement, and the thesis projects are independent of the work performed at Citi.**

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