Summer Intern - Fixed Income Quantitative Research Team-06194

Primary Location
Americas-United States-Maryland-Baltimore
Organization: Fixed Income
Schedule: Full-time summer internship

Description

PRIMARY PURPOSE OF THE POSITION
The primary purpose of the internship is to assist the Fixed Income Quantitative Research team in building or enhancing analytical models and tools used in investment management.

PRINCIPAL RESPONSIBILITIES
Assist Quantitative Analysts with the development of new quantitative tools and models for asset allocation, security selection, relative value analysis, performance attribution, and portfolio risk measurement.

Maintain and update existing data, models, or analytical systems.

Participate in group meetings and support analytical client requests.

Assist Quantitative Analysts with fixed income research projects, as directed.

QUALIFICATIONS
 Minimum sophomore status in college with a 3.5 or higher GPA required (graduate students will also be considered)

Currently enrolled in a quantitative discipline such as Engineering, Physics, Mathematics, Actuarial Science, Economics or Finance

Working experience with computer programming using Matlab, VBA, R, C/C++, SQL or other languages/applications

Demonstrated experience with Matlab a highly desired

Experience with Microsoft Office products