

Internship Subject 2009-2010

Assistant Trader on a Quant Trading Desk

Arbitragis Trading, Paris, France

October 22, 2009

Abstract

Algorithmic trading requires a massive amount of computation. Data must be maintained on a regular basis in our databases.

Keywords: assistant trader, C++, SQL, vector programming.

1 Who are we ?

Arbitragis Trading is a leader in quantitative trading. We build our own models and softwares in order to trade financial markets with a highly quantitative bias. Most of our trading is done by our computers that trade the markets without human intervention. Trading is done with our own capital, which allows us to be extremely creative in the Research and Development process.

We also like to maintain a close relationship with the academic world : we also teach computational finance at Ecole Centrale Paris [Click here for the schedule and the agenda.](#), and you will also take advantage of our research and vision.

2 Internship subject

We propose an internship for an assistant in quantitative trading. She/he will help us maintain our database (tick-by-tick data, implied volatilities etc...). A knowledge of SQL, shell scripts, and C++ is ideal, as well a good understanding of financial markets.

3 What you will gain from this experience

You will gain a good knowledge of what trading on a quant desk looks like. Your knowledge and understanding of derivatives will become higher. You will benefit from a very competent staff which will help you if you need so that you spend as little time possible.

Our alumni work in trading rooms at JP Morgan, SocGen, Citibank or BNP, in London, New York and Paris. Some continue their studies at El Karoui's DEA or Harvard.

4 How to apply ?

Please send a resume in PDF form only to stages@arbitragis.com. This document can also be found on <http://www.arbitragis-research.com>.

5 Who should apply ?

Students from computer science schools, and Ecoles de Commerce.
Send mail to : stages@arbitragis.com

6 Internship dates

Dates are flexible starting from January 2010 or later, for 4 to 6 months.