



## Mortgage-Backed Securities Quantitative Analyst Assistant M/F - VIE New York

Date de début	Immédiat
Métiers	Finance de marché
Activité	Banque de financement et d'investissement
Entité	SG CIB
Localisation	Etats-Unis
Nature de l'offre	VIE
Durée du contrat	18 Mois
Référence	VIE-MARK/TRD/ARD-NY

### Your environment

Join for a VIE Société Générale Corporate and Investment Banking in New York!

You will be a member of the NY local Arbitrage Research and Development (ARD) team within our Global Market activities (MARK) and be based on the trading floor.

### Your role

As a VIE, your main role is to support Mortgage-Backed Securities (MBS) traders.

You will be in charge of testing and developing new pricing tools as well as risk analysis tools and prospecting on new models for MBS.

Your day-to-day goal : support users, test current tools or tools that have just been developed by the team, work on small projects that are identified during the testing process.

### The VIE assignment in a nutshell

This VIE in New York is to begin as soon as possible but you need to plan 3 months between your application date and the beginning of your VIE assignment. It will last 18 months.

You will receive an allowance to complete Ubifrance allowance.

The VIE is a specific contract, under Ubifrance's eligibility criteria, opened to candidates under 28 and from the member states of the European Economic Space. For further information, please see [www.civiweb.com](http://www.civiweb.com).

### Your profile

Graduate from French Engineering or Master Degree at University, with a Mathematics and Finance specialization, you already have a previous experience as a Quant, assistant trader or engineering in an investment bank or in a hedge fund, ideally in credit derivatives.

You are fluent in English.

You have good command of C/C++ or Java, ideally C#. Or at least an Oriented Object Language. MS Excel knowledge is mandatory and ideally Visual Studio (.NET).

Tenacious and results-oriented, you deliver on time and produce a clean and tested code in line with ARD programming guidelines and quality constraints.

Reliable and quality-oriented, you know how to deal with model's issues and implementation problems, you also manage to not waste time on useless complexities and tortuous reasoning.

Your ability to estimate risk will be able to use ARD tool on the products being priced. You will also be able to estimate operational risks related to the tool and manual operations executed in all ARD surrounding environment.

Open-minded, you demonstrate a good client-driven approach, to provide a good support.

Finally, your analytical skills will be required to understand the client requests.

### **Your career path**

You will acquire an in-depth knowledge of Mortgage-Backed Securities; you will also gain a rewarding and diversified experience of the Quant role in a real situation, i.e. in a trading floor having contact with traders and have a clear view on their business.

You may have the opportunity to join Société Générale group permanently after your VIE mission, according to opportunities, without going through the whole recruitment process again.

To facilitate the examination of your application by our English-speaking managers, we thank you for applying in English.