Morgan Stanley Quantitative Modeling Opportunities for Fresh Graduates 2017

Location of the office: Budapest, Lechner Ödön fasor 8.
Start date: January/February 2017
Application deadline: 6th November, 2016

In spring 2006, Morgan Stanley established a Mathematical Quantitative Modeling Centre in Budapest that provides quantitative analysis to support the firm’s global Fixed Income trading business. The decision to locate the Centre in Budapest was based on the outstanding traditions in quantitative science in Hungary, the high-quality talent available, and the overwhelming support of the academic community.

QUANTITATIVE TEAMS IN BUDAPEST

MARKET MODELING
The Market Modeling Group develops and implements quantitative models, algorithms, and analytics tools to calculate market prices and risk sensitivities for Interest Rate, Corporate Credit, Mortgage-Backed and Equity derivatives. Some of their assignments require extensive analysis of data collected from various firm systems about market indicators, market quotes and firm positions.

QUALIFICATIONS/SKILLS/REQUIREMENTS
- You have or are studying towards a B.Sc., M.Sc. or Ph.D. (e.g. Applied Math, Physics, Financial Math, Computer Science);
- You have strong analytic skills, and learned about probability theory, stochastic calculus, statistics, partial differential equations and numerical analysis;
- You have experience with computer programming skills, including any of the following languages: Java, C++, C#, Matlab, Scala,
- You are able to communicate effectively in both written and verbal English.

STRUCTURING
The Securitized Products Structuring team is involved in analytical processes regarding several fixed income products with special focus on Asset-Backed Securities (ABS) and Mortgage-Backed Securities (MBS). Structurers build computational models to help issuers and investors optimize a transaction’s economics and quantify sources of value and risk. The team has exposure to both the primary and the secondary markets of these products.

QUALIFICATIONS/SKILLS/REQUIREMENTS
- You have or are studying towards a B.Sc., M.Sc. or Ph.D. in a strong quantitative/finance university program (e.g. Economics, Finance, Applied Math, Financial Math);
- You have strong Excel knowledge;
- You are able to communicate effectively in both written and verbal English.
APPLICATION PROCESS AND DEADLINES:

If you are interested in the Market Modeling opportunity, please apply here by submitting your English CV. If you are interested in the Structuring opportunity, please apply here by submitting your English CV.

For further information please visit: www.morganstanley.com/campus

Although application deadlines are in place, candidates are advised to apply early as we recruit on an ongoing basis.