Quantitative Analyst Intern

For our Quant team, we are looking for an intern who is currently pursuing a master's degree in quantitative finance, for a period of 6 months from November 2024 in Paris.

About Comgest:

Comgest, a global asset management group with a single focus on equities, is 100%-owned by employees and founders. This broad partnership – of over 35 years – drives an unconstrained, quality growth and responsible investment approach that is applied to both developed and emerging markets. With headquarters in Paris and offices across Europe, Asia-Pacific and North America, Comgest serves investors around the world who share our long-term investment horizon. With more than 200 employees of 30 different nationalities, Comgest serves a diverse global client base and manages assets of over £24.5 / €27.6 / $29.5 billion (unaudited data as of 31 December 2022).

Job Description:

The Quant team consists of 3 Quantitative Analysts / Portfolio Managers, who manage a Global flexible fund that combines a quality and growth global equity portfolio with quantitative hedging models (equity, currency, and tail risk). The fund aims to offer investors asymmetric exposure to the performance of global equity markets, by allowing them to participate in bullish equity markets while reducing volatility and avoiding sharp drawdowns.

This is a flexible fund because, based on the results of quantitative hedging models, its exposures are dynamically reduced in a proportion ranging from 0% (no hedging) to 100% (full hedging). The quantitative hedging models are proprietary and hedging is implemented through derivatives instruments, including international equity and volatility index futures, as well as FX forwards, to dynamically manage equity and currency exposures. Our models are made of diversified and complementary strategies, either on a long-term or short-term investment horizon, based for example on trend, mean reversion, market excess, volatility regime, pattern recognition, etc... and use input data from all asset classes to assess market risk.

The small size of the team allows the intern to be involved in multiple areas of portfolio management and quantitative research: academic research, strategy conception from idea generation to implementation, conception / enhancement of portfolio management and research tools, marketing, ... This internship will give you a first-hand experience of the Quantitative Analyst profession on the buy-side, in an entrepreneurial business environment.

Comgest S.A.
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General Overview of Responsibilities:

You work closely with the Quantitative Analysts / Portfolio Managers of the Quant team to enhance the risk / return profile of the Global Flex fund. In this context, you will oversee several missions such as:

- Develop quantitative investment strategies
- Undertake explorative quantitative analysis to support fund performance
- Contribute to research meetings presentations and reports
- Develop and maintain systems / tools to support ongoing research and portfolio management
- Undertake day-to-day portfolio management activities

Profile

- Student last year of school or gap year (X, Centrale, Telecom Paris, Mines, ENSAE, …). A first experience in financial markets is a plus.
- Strong taste for financial markets, data science and quantitative analysis.
- Good knowledge of mathematical modelling and statistical tools.
- Good practice of Python and its data science libraries (NumPy, Pandas, Scikit-learn…) and SQL database queries; skills in web programming (PHP, JavaScript, HTML…) is a plus.
- Good practice of Bloomberg and its APIs (Python, Excel VBA) is a plus.
- Autonomous, adaptable, you have good interpersonal skills and a strong team spirit.
- Rigor, analysis, as well as a good capacity for synthesis and writing.
- Strong ability to work in a team in an international environment.
- A fluent English is essential, both written and spoken.

To apply:

Send CV + cover letter to: recrutement@comgest.com with "Quantitative analyst internship" in the email subject
Please specify your availability dates / internship dates.

Comgest is an Equal Employment Opportunity/Affirmative Action Employer. We are committed to attracting a talented and diverse workforce, and to fostering an open, collaborative culture of inclusivity because we believe multiple perspectives lead to more informed investment and business decisions. We welcome people with diverse life experiences, fresh ideas, and specialized subject-matter expertise.

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