



Systematic Cross Asset Portfolio Management (m/f/d)

Assenagon is one of the fastest growing independent asset managers in Europe. The company specialises in the active management of capital market risks, and the provision of investment solutions for institutional investors and distribution partners. In particular, fund management focuses on the need of capital investors to generate income within clearly risk budgets.

Our company currently employs around 80 staff at its locations in Luxembourg, Munich, Frankfurt and Zurich. We regularly offer exciting internships for students, graduates and ambitious young professionals. Seize the opportunity to gain insights into a dynamic company and put your abilities to the test for at least ten weeks.

If you have a background in mathematical finance/science studies and top grades and are looking for a challenging internship in structured trading as part of your degree, we look forward to receiving your application!

Your responsibilities

- Automate computation of fund and risk statistics as well as portfolio and attribution analyses
- Develop models for synthetic and physical replication of index strategies
- Analyse alternative risk premia strategies, develop portfolio optimization and asset allocation models
- Support the portfolio management team's daily trading processes, e.g. via the development of trading tools
- Collaborate with the trade support, product management and financial engineering teams

You will also have the opportunity to gain Bloomberg™ professional certification.

Your profile

- You are in the latter stages of your university degree with quantitative focus (mathematics, computer science, physics, statistics, engineering, business studies with focus on finance or statistics)
- You have general proficiency with IT systems and good programming skills in Matlab, Python or similar
- You are experienced working with Visual Basic for Applications (VBA) within Microsoft Office (Excel, Outlook)
- You have basic knowledge of financial instruments (equities, bonds, derivatives)

Our offer

You can look forward to an interesting, challenging and responsible role in which you can become familiar with and help shape the entire portfolio of a management company. Good career development opportunities in an innovative, dynamically growing company and our open enterprise culture offer recognition for your results.



Highly motivated teams



Flexible working hours



Central location, good connections



Fruit, water, coffee



Table kicker

Interested?

We look forward to receiving your application, including CV, by e-mail – please include the keyword "Systematic Cross Asset":

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More information is available at www.assenagon.com. For comprehensive information on the topic of data protection, please consult our [data protection declaration](#) and our [data protection declaration for applicants](#).

