

# **BNP Paribas – Quantitative Research – Internship**

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## **Context**

Within CIB Front-Office Quantitative Research, the Resources and Financing Optimization team (RFO) is in charge of building a platform to manage efficiently liquidity resources and securities of Global Market activities. In particular, the team builds a consistent framework around the three pillars of the security financing optimization: collateral, Prime Brokerage re-hypothecation and purpose securities lending.

RFO team is composed of 6 members. Its office is located in the main BNP Paribas dealing room building, in central Paris.

## **What you will do**

The purpose of the internship is to contribute to the global deployment of a solution that optimize and automate the usage of securities. More precisely, the team is building an automated system (bot) to select automatically the most profitable assets based with respects to regulation, contractual terms with clients and operational constraints. The nature of the work is at the cross-road of quantitative analysis, regular engineering and computer science. It implies the numerical resolution of complex high-dimensional problems.

The internship will be dedicated to the improvement of this bot to improve its efficiency, its stability and its robustness.

The intern is fully integrated in the team. If compatible with the internship convention, the intern will be given the opportunity to contribute to team objectives for a complete immersion as RFO team member. He would then have the occasion to interact with Front-Office users of Europe, Asia and US for the deployment of the system.

## **Expected profile**

- Top tier engineering school.
- Comfortable with object-oriented programming and algorithmic.
- Strong analytic capacity.
- Rigorous and motivated.

Previous knowledge of C# is a plus.

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