

COSINE CASH Internship Program 2024

Celestial Asia Securities Holdings Limited (CASH Group) is looking for skilled, motivated and committed students from mathematics department to join their internship program in 2024.

Built upon the technology-focused heritage of CASH Group (SEHK: 1049), CASH Algo Finance Group (CAFG, website: www.cashalgo.com) is a pioneer in quantitative finance and algo trading based in Hong Kong. CAFG marries expertise in financial markets with innovation in technology, engaging leading edge FinTech to create superior and sustainable value for investors. We launched our first algo trading strategy in 2009, and have since expanded into multiple strategies and tactics covering multiple markets. In 2017, we introduced quant funds to provide asset management services to institutional clients, funds and high-net-worth individuals.

As a pioneer in quantitative finance and algo trading in Asia, we understand the importance of a low-latency platform integrated with a robust real-time risk management system. In addition to serving existing strategies in multiple markets with our proprietary and scalable platform, CAFG is expanding the trading strategies to new markets with cutting-edge algorithmic technologies to optimise risk-adjusted returns across a broad range of asset classes.

We also provide an algo incubation service to assist algo traders, quant strategists, and academia who are dedicated to researching, developing, testing and launching their trading ideas. CAFG has established a proprietary one-stop platform for the entire investment lifecycle, supporting data analytics, strategy deployment, smart execution and robust risk management.

Program Details

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| Duration | The program lasts for 6-8 months, starting in Jan 2024 |
| Role and Responsibilities | <p>Apply mathematical and statistical models for algo trading in major financial markets</p> <p>Perform data analysis and report backtest results for algo trading strategies</p> |

Other tasks including quantitative research on specific topics depending on candidates' skills and experience

Requirements

Strong quantitative background, preferably penultimate students

Candidates with more programming skill and experience are preferred

*Priority will be given to those final year students who attend MATH4900C Financial data analysis and algo trading in Term 1 2023-24.

For any enquiries, please contact Dr. Lily Pan via lp@math.cuhk.edu.hk.

We are looking forward to hearing from you soon.