

KEY INFORMATION

TITLE:	Quantitative Analyst
REPORTING LINE:	COO
LOCATION:	Westlake, Tokai
BUSINESS UNIT:	Prescient Securities

PURPOSE OF THE ROLE

This is a research and direct sales role to clients for achieving Prescient Securities' ambitious objectives to enhance and solidify the company's excellent reputation with its clients and capture research allocations from clients. A key focus of this role is to become a top-ranked analyst in field of research.

DUTIES AND RESPONSIBILITIES

- Producing frequent research and roadshows.
- Responsible for designing, testing, and building financial models.
- Conducts advanced data analysis and highly complex algorithm designs.
- Applies advanced statistical and predictive modelling techniques to build, maintain and improve on investment decision systems across multiple asset classes.
- Leads discovery processes with institute stakeholders, to identify the business requirements and the expected outcome.
- Models and frames investment scenarios after liaison with clients.
- Identifies whatever data is available and relevant, including internal and external sources. Makes strategic recommendations on collection, integration, and retention of data.
- Develops innovative approaches to solve client analytical problems and queries, communicating the results and methodologies.
- Develops experimental design approaches to validate findings or test hypotheses. Validates analysis using scenario modelling.
- Identifies/creates the appropriate algorithm to discover patterns. Defines the validity of the information and works with the data steward to ensure that the information used, follows the regulatory and security policies.
- Presents and depicts the rationale of the findings, in easy-to-understand terms for business.
- Provides business metrics for the overall project to show improvements, as well as on-going tracking and monitoring of performance.
- Leads the design and deployment of enhancements and fixes to such systems as needed.

REQUIRED EXPERIENCE

- 5+ years' experience in Quantitative Research with coding skills in R/Python/MATLAB in financial services
- Demonstrated excellence in the field of quantitative research
- Ability to / experience in client facing / presentation
- Extensive knowledge of the financial market across different asset classes, with a particular focus on interest bearing / fixed income

REQUIRED QUALIFICATIONS AND SYSTEMS EXPERIENCE

- Quantitative degree (MSc or minimum Honours level) in mathematics, statistics, actuarial science, applied mathematics, finance, engineering or physics. Post-graduate qualification and CFA/FRM advantageous
- Advanced excel being a pre-requisite, ability to code in Matlab/R/Python a necessity

KEY COMPETENCIES

- Overwhelmingly curious
- Ability to work under pressure and meet deadlines
- High attention to detail
- Able to take initiative, ownership and problem solve when required
- Able to work in a team
- Ability to work under own supervision
- Highly numerate (science/math or stats)
- Ability to co-ordinate a team, manage their individual personalities and efforts and channel the team's strengths for growth
- Integrity

WHY THIS ROLE?

This is a fantastic opportunity in a high performing team to provide quantitative research to clients to further enhance and solidify the company's excellent reputation with its clients and capture research allocations from clients. A great opportunity to become a top-ranked analyst in field of research.

To apply, send your CV and academic transcripts to joanne.meyer@prescient.co.za

You understand and accept that, by applying for this role, you authorise Prescient to obtain your personal information and utilise said information for recruitment purposes for this role.