

KEY INFORMATION

TITLE:	Quantitative Analyst
REPORTING LINE:	Head of Equities
LOCATION:	Steenberg, Cape Town
BUSINESS UNIT:	Prescient Investment Management

PURPOSE OF THE ROLE

The candidate will be part of a broader systematic equities team and will have exposure to all aspects of equities research. In this role you will be responsible for researching, analysing and providing relevant information and recommendations on equity markets using quantitative techniques. This will include research covering aspects of economics, derivatives, and style risk premia. The person will need to follow a collaborative team approach that adheres to the Prescient value framework.

DUTIES AND RESPONSIBILITIES

The key objective is to assist in the maintenance of the equity portfolios to deliver on its performance objectives.

- Assist with maintaining model portfolios
- Manage cashflow implementation and trade instructions
- Monitor compliance
- Monitor corporate actions
- Assist with client reporting
- Portfolio attribution
- Give input to the equity portfolio strategies and the generation of model portfolios, including:
 - Investment allocation decisions
 - Yield enhancement strategies
 - Listed and OTC derivatives
 - Smart beta / risk premia

Research

The key objective is to advance research efforts and improve overall quality and coverage with the aim of improving alpha.

- Expand strategies and market coverage (guided)
- Portfolio construction and risk management (guided)
- Assist in developing content for the equities portal
- Documentation of research, processes and model validation
- Collaborate and present on new strategies and enhancements to existing strategies
- Derivatives research and strategy ideas

Team Interaction

The key objective is to work on a collaborative basis, ensuring that the team remains cohesive and successful.

- Follow a collaborate approach which embraces the Prescient value system
- Be proactive in generating new research and participating in debate
- Suggest and implement process enhancement to improve/speed up processes
- Contribute positively and be solution driven

REQUIRED EXPERIENCE

- 2- 4 years of experience in a comparable role, or in another quantitative finance field, having coded predictive models in various scripting languages. In the role it is essential to understand and implement sound econometric concepts in different scripting languages, driving efficiencies within the team and research processes. Knowledge of various statistical techniques and data science are therefore key elements.
- Solid understanding of asset allocation, economics and multi asset portfolio management
- Strong programming skills, particularly in R, are therefore essential (other languages are beneficial, especially Python)
- Solid experience managing and analyzing large amounts of data is a must (ideally SQL)
- Experience with version control and database solutions necessary (ideally Git)

REQUIRED QUALIFICATIONS AND SYSTEMS EXPERIENCE

- University Degree (Computer Science/Maths/Stats/Business Science/Actuarial), and/or Post Graduate degree
- CFA or FRM studies preferred
- Strong programming skills in R and SQL

KEY COMPETENCIES

- Excellent interpersonal skills, excellent communication skills oral and written
- Strong programming skills, particularly in R
- Aptitude in decision-making and problem-solving
- Strong ability to manage complex processes and focus on business outcomes in a complex uncertain environment
- Strong work ethic, self-motivated, driven and results oriented
- Must be able to manage workflow on longer-term research projects
- Ability to listen and respond to new ideas, input and diverse perspectives
- High levels of self-confidence, assertive as well as healthy levels of EQ
- Energetic problem-solver
- Structured work style, attention to detail and accuracy is of the utmost importance

WHY THIS ROLE?

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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.