KEY INFORMATION

TITLE:	Quantitative Analyst
REPORTING LINE:	Co-Heads of Multi Asset
LOCATION:	Steenberg, Cape Town
BUSINESS UNIT:	Prescient Investment Management

PURPOSE OF THE ROLE

The role will entail being part of the team that manages balanced portfolios in line with Prescient's philosophy and process. Key elements will be the development of new asset allocation tools and strategies, as well as the improvement of the current system. Building predictive models and advanced algorithms that help the multi asset team to drive performance across the multi asset fund range will be part of the daily work. The person will need to follow a collaborative team approach that adheres to the Prescient value framework.

DUTIES AND RESPONSIBILITIES

Asset Allocation/Balanced Quantitative Research

The key objective is the development of new asset allocation tools and strategies, as well as the improvement of the current system

- Assist in defining the asset allocation research/alpha framework
- Improve the current asset management tools available and maintain the infrastructure in place
- Develop econometric models to shape the tactical asset allocation
- Improve the process on the strategic asset allocation by applying different optimizations
- Improve the portfolio construction process by developing tools to measure correlations, minimize slippage etc.
- Generate new ideas around risk management and implement them
- Develop tools to analyse capital markets and scrutinize large amounts of data in an efficient way
- Present results of research projects to broader investment team
- Document research, process and model mechanics

REQUIRED EXPERIENCE

- 1-3 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?

This is a fantastic opportunity to be part of a talented, close-knit team that manages balanced portfolios in line with Prescient's philosophy and systematic process. Key elements will be the development of new asset allocation tools and strategies, as well as the improvement of the current system. Building predictive models and advanced algorithms that help the multi asset team to drive performance across the multi asset fund range will be part of the daily work.

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.