

## JOB DESCRIPTION

Title	Quantitative Investment Analyst
Reports to	Investment Director
Department	Investments
Location	Based at the London Office (hybrid working model)

### Main purpose of the role

This is a new role, working for the Investment Director and alongside the investment teams, as we look to increase the effective use of data in our investment process and business. The successful applicant will begin the role in a secondment into our Fixed Income team.

As a team of global corporate bond investors we are seeking to build data sets and analytics to help improve the efficiency and effectiveness of our investment decision making process. We are dynamic investors who seek to take advantage of market volatility and mis-pricing. We would like to further develop tools to help us scan and identify potential investment opportunities and triage them. Our final investment decision requires a bottom-up investment thesis, but even here we can bring data to good use.

The role will be broad, ranging from building dashboards to developing signals. Therefore, we are looking for someone with visualisation skills and quant skills.

Although each of our active investment teams has a unique process, we are working to provide an overarching framework to deliver feedback on decision making with a goal of becoming a better knowledge building organisation. The candidate will assist the investment director in this endeavour.

### Key duties and responsibilities

- Work alongside the fixed income team to gain a deep understanding of the investment process, and work with the Head of Fixed Income and the Investment Director to set priorities for areas of development. This may include but is not limited to
  - Develop risk and valuation models/dashboards which may require the analyst to manually build reports or prototypes to provide proof of concept before tools are implemented in the production environment.
  - Once tools have been validated, seek to work across the business to implement and automate tools in the production environment in a cost effective manner
- Back testing of valuation frameworks and analysis to build evidence supporting the selected approaches
- Seek to improve the data gathering on decision making to improve the feedback loop to what the team got right, and where the process may need to be reviewed
- Communicate methodologies and results within the fixed income team and prepare reports and presentation material on the tools and dashboards
- Interact with Portfolio Managers, Traders and Analysts as needed to gather feedback on the dashboards/tools to seek areas for further improvement and development

- Assist the investment team in answering clients or prospective clients' requests (e.g. sales pitch or due diligence information requests).
- Ensure you are aware of the risks associated with the processes of the department and the controls used to mitigate those risks.

### **Culture responsibilities**

- Strive to act in line with the target culture including values, behaviours and D&I
- Contribute to sustainability initiatives
- Maintain understanding of regulatory requirements and best market practices
- Read and understand relevant risk appetite policies and processes
- Speak up, raise breaches and issues
- Maintain awareness of market best practice and regulatory updates

## **Experience, skills and knowledge**

### **Professional qualifications required (if applicable)**

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#### **Experience**

0 to 2 years' experience within financial services,

#### **Skills**

- Highly numerate, good understanding of mathematical / statistical concepts.
- Programming skills (Python, and SQL an advantage).
- Experience with data visualisation tools such as PowerBI
- Experience of/ or interest in learning about equities, fixed income, derivatives, risk and portfolio construction concepts.

#### **Personal Qualities**

- Ability to manage priorities, work independently and under pressure.
- Intellectually curious, commitment to continuous learning
- Ability to think and assess critically
- Strong analytical skills
- Possess high degree of initiative, and an open inquisitive mind
- Client focussed attitude
- Ability to work equally well within a team and alone
- Uphold high standards of work quality and integrity
- Strong relationship management and communication skills - both written and spoken
- Strong interest in Sustainability/ESG

<b>THIS SECTION MUST BE COMPLETED</b>	
Certified Person:	N/A
Level of Authorisation held (ie payment authoriser)	N/A
Bank Signatory?	N/A
Level of Responsibility (ie Department Manager)	N/A

Name of Employee:	
Signature of employee:	
Date approved:	
Name of Manager:	Aled Smith
Signature of Manager:	
Date approved:	