

Portfolio Construction Analyst

Job Specifications

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More information?

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Job specifications

TITLE	PORTFOLIO CONSTRUCTION ANALYST
JOB TYPE	Permanent
REPORTS TO	Operations Manager: Investment Team
JOB LOCATION	Cape Town
REQUIRED QUALIFICATION	<ul style="list-style-type: none"> ▶ Minimum Honours in B.Com., B. BusSci, B.Sc. (preferably Actuarial, Maths, Engineering, Statistics, Physics) or equivalent ▶ PhD in Physics, Mathematics or Engineering with keen interest in moving into field of investments.
EXPERIENCE	<ul style="list-style-type: none"> ▶ 2 to 5 years' experience in financial services preferably in an Actuarial or Quantitative role. Candidate would need to be comfortable that this is not an Actuarial specialist role or environment. ▶ Strong working knowledge of Microsoft Excel and MATLAB, R, and/or Python. ▶ Advantageous to experience in any other programming languages.
CORE JOB PURPOSE	<ul style="list-style-type: none"> ▶ Take responsibility for the construction of client portfolios and products that target different kinds of investment objectives ▶ Analyse and monitor the risk around these portfolios and products on an ongoing basis ▶ Document and manage changes to all models, quantitative analyses, and quantitative codes developed by the team ▶ Develop risk analytics and portfolio optimization metrics to support asset/liability management strategy setting and decision making ▶ Assist in the development and implementation of new investment product development where needed ▶ Assist in and drive system development initiatives ▶ Develop an understanding of the market, risks and tools as well as systems used ▶ Keep abreast of new portfolio construction and analysis trends ▶ Provide assistance to the Investment Advisory and Investment Research teams ▶ Support client relationships and business development where needed

<p>KEY COMPETENCIES, SKILLS & ATTRIBUTES</p>	<ul style="list-style-type: none"> ▶ Accepts and lives the company values ▶ Pays attention to detail ▶ Safeguards integrity of sensitive data ▶ Organised ▶ Quick learner ▶ Strong numeric and analytical ability ▶ Good time management ▶ Able to work under pressure ▶ Communicates clearly and politely, both verbally and in writing ▶ Able to work independently but also be a team player ▶ Uses initiative, is pro-active and possesses problem solving skills ▶ Ability to plan for and work to deadlines ▶ Manage own priorities in line with the team needs ▶ Able to handle large quantities of data ▶ Thinks in a structured way and can document processes ▶ Willing to put in long hours when needed ▶ FAIS compliant representative or work towards obtaining the qualification within 6 months
<p>REMUNERATION</p>	<p>Market related</p>
<p>CLOSING DATE FOR APPLICATIONS</p>	<p>11 October 2019</p>
<p>CONTACT FOR APPLICATIONS</p>	<p>Anisha Moodley amoodely@riscura.com 021 673 6999</p>