

Quantitative Research Analyst

We are recruiting for an Analyst to join our Quantitative Research team. The Analyst will develop new products, engage in the on-going development of existing investment/hedging strategies, and provide support for our sales processes as well as for the management of existing client relationships. In addition to these responsibilities, the Analyst will feed new ideas and methodologies from the wider field of quantitative finance into the research processes of the team.

Record Currency Management

Record Currency Management is an established, independent currency manager, managing approximately £46.9bn (as at 30 June 2018) in client currency exposures. Our clients are largely institutions, including pension funds, charities, foundations, endowments, and family offices. Record's services include bespoke currency hedging, currency for return, and additional currency solutions and consulting services.

Key Responsibilities

- Develop trading strategies, implement portfolio management techniques and asset pricing models.
- Develop, standardise, and enhance research tools, including bespoke models and functions for common use across the research team.
- Develop improved data management techniques and software libraries to ensure the research effort is efficient and effective.
- Act as a central point for financial models and strategies, as well as new developments in the wider research field of quantitative finance. This includes the dissemination of relevant new ideas and techniques within the quantitative research team.
- Act as a central point for programmatic solutions within the quantitative research team.
- Support our sales team in preparing and producing analyses for our clients.
- Collaborate with the wider research team (macro-economics, investment strategy) and other operational business units in the development and implementation of new products and tailor-made investment solutions.
- Advise the wider research team on use of suitable quantitative methods and provide assistance with their implementation.

Requirements

Essential

- PhD in mathematics, physics, engineering, computer science or a similar quantitative discipline
- Knowledge of and experience in
 - quantitative finance, particularly asset pricing (e.g. standard option pricing) and portfolio theory (CAPM, Fama French)
 - statistics and data science with financial data, gained through at least one of the following disciplines: time-series analysis, econometrics or machine learning
- Experience in programming; ideally in R, Python or MatLab, experience in a lower level language (e.g. C++ or Java) is a plus
- Experience in the independent planning, management and conduct of research projects

Preferable

- Experience in
 - FX markets
 - Derivatives pricing (e.g. exotic options)
 - Portfolio management
- Work experience in asset management