

JOB DESCRIPTION

<b>JOB TITLE:</b>	Quantitative Analyst	<b>APPROVED PERSONS CATEGORY:</b>	N/A
<b>DEPARTMENT:</b>	Sustainable Investment Research & Strategy	<b>REPORTING TO:</b>	Head of Sustainable Investment Research & Strategy
<b>Term of contract</b>	6 month full time	<b>PRESENT INCUMBENT(S):</b>	

**KEY RESPONSIBILITIES (in order of priority) – DEFINE DUTIES/ACTIVITIES IN DETAIL UNDER EACH POINT (e.g. Volumes, frequency, etc)**

**Summary**

Support the team in the development of additional tools to assess the transition of companies and portfolios to a Circular, Lean, Inclusive and Clean (CLIC™) economy. These CLIC™ tools include our existing Lombard Odier Portfolio Temperature Alignment (LOPTA) tool, as well as new metrics under development related to circularity and biodiversity.

**Key Responsibilities**

- Develop and further advance quantitative models to progress the development of CLIC™ tools, including background research, the processing of structured and unstructured datasets, and the integration of the team’s models into scalable systems
- Development of proof-of-concept methodologies aimed at the ability to provide quantitative scores representing alignment to identified sustainability challenges across a large universe of companies
- Conversion of proof-of-concepts into a full-scale production environment (based on Python/SQL/quant platform interfaces)
- Specific focus on the next releases of the team’s flagship LOPTA tool, with upcoming priorities including the integration of avoided emissions, abatement costs, and coverage for sovereign debt issues and real assets such as real estate
- Additional focus on a new metric under development by the team focusing on the assessment of company’s resource footprint, waste profiles, and demonstrated levels of dematerialisation, decoupling and circularity

**Management and Reporting**

- Report to the team’s Senior Sustainability Analyst

**Risk**

- Adhere to and understand risks to the Company and the client

**Counterparties and clients**

- Liaise with market counterparties and have active dialogue with key clients

**Communication**

Key Internal Contacts – LOIM Investment Teams, LOIM Sales and Marketing teams

Key External Contacts - Analysts, strategists, institutional investment clients and consultants

**ms Used**

Microsoft Office, Bloomberg (AIM), Bloomberg PORT, MatLab, SQL, Python, Quant platform interfaces

**and Regulatory Responsibilities**

- Comply with all applicable legal, regulatory and internal Compliance requirements, including, but not limited to, the LOAME Compliance manual and Compliance policies and procedures as issued from time to time: Financial Security requirements, including but not limited to, the prevention of Financial Crime and Fraud including reporting obligations to the Money Laundering Reporting Officer.
- Maintain appropriate knowledge to ensure to be fully qualified to undertake the role. Complete all mandatory training as required to attain and maintain competence.

**SPECIAL ROLE REQUIREMENTS:**

- Advanced knowledge of Excel, including proven ability to develop and maintain complex models
- Advanced knowledge of Python and SQL essential in this role
- Excellent communication and presentational skills, and an affinity for visual forms of presentation
- Strong critical thinking, problem-solving and initiative-taking personality
- Demonstrated lucid and cohesive writing skills
- Demonstrated ability to take ownership of complex tasks from conception through to execution and final delivery

PERSON SPECIFICATION		
	KNOWLEDGE AND SKILLS	
	ESSENTIAL	DESIRABLE
<b>Qualification/Education Required</b>	<ul style="list-style-type: none"> <li>• Degree, preferably in a Mathematical/Scientific/Economic area</li> </ul>	
<b>Experience Required</b>	<ul style="list-style-type: none"> <li>• Previous analytical experience (from an investment or consulting background)</li> <li>• Exposure to sustainability related initiatives</li> </ul>	<ul style="list-style-type: none"> <li>• Experience in financial products</li> </ul>
<b>Specialist Training Required</b>		
<b>Approved Person Registration</b>		
<b>Competencies Required</b>	<ul style="list-style-type: none"> <li>• Ability to think independently</li> <li>• Excellent responsiveness and problem- solving skills</li> </ul>	

**This list is not exhaustive the Company reserves the right to amend roles and responsibilities at any time in accordance with departmental requirements**

	<ul style="list-style-type: none"> <li>• Collaborative approach to work</li> <li>• Strong initiative</li> <li>• Excellent verbal and written communications skills</li> <li>• Ability to work in a fast-paced environment and think clearly under pressure</li> </ul>	
<b>Skills &amp; Knowledge Requirements</b>	<ul style="list-style-type: none"> <li>• Knowledge of, and interest in, sustainability issues and trends</li> <li>• Understanding of financial theory, financial statements and modelling practice</li> <li>• Creativity to generate ideas and insights into the effect of global trends on company values</li> <li>• Strong numerical, analytical and Excel skills</li> <li>• Quantitative orientation, finance and statistic knowledge</li> </ul>	
<b>Any other relevant information</b>	<ul style="list-style-type: none"> <li>• Overseas travel for country research and client meetings, upon request</li> </ul>	

<b>HOW TO APPLY</b>
<ul style="list-style-type: none"> <li>• Please describe your mathematical, modelling, and/or coding skills (100 words max, approx..)</li> <li>• This role is mathematically, quantitatively and coding-oriented, but we welcome candidates bringing additional expertise. Please describe your main area of specialization, if any (such as NLP, AI, geospatial analysis, econometrics, financial modelling, big data, unstructured data, or otherwise) (100 words max, approx.)</li> <li>• Please describe how you believe this specialization might contribute to sustainability research and investment of an asset manager. If you describe yourself as a generalist, please discuss the aspects that you believe would make you a standout candidate. (100 words max, approx.)</li> <li>• Assume we have a dataset on revenues for a large universe of companies, as well as their sectoral classification. The sectoral classification is complete, but the data on revenues is patchy – with different companies having various amounts of historical data, including gaps. We are interested in better understanding a given company, “Company X”. Specifically, we would like to know whether, within its sector, Company X has been gaining or losing market share. Given the patchy nature of the data, describe an analytical approach that can still help us address this question quantitatively.</li> <li>• Why do you believe sustainability should matter to investors? (100 words max, approx.)</li> </ul>

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How to Apply - [c.forde@lombardodier.com](mailto:c.forde@lombardodier.com)

Closing date – 18<sup>th</sup> February 2021

6 month full time contract