

JOB DESCRIPTION

JOB TITLE:	Quantitative Analyst	APPROVED PERSONS CATEGORY:	n/a
DEPARTMENT:	Sustainable Investment Research & Strategy	REPORTING TO:	Head of Sustainable Investment Research & Strategy
RESPONSIBLE FOR:	N/A	PRESENT INCUMBENT(S):	N/A

KEY RESPONSIBILITIES (in order of priority) – DEFINE DUTIES/ACTIVITIES IN DETAIL UNDER EACH POINT (eg 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. Assist in ensuring robust and highly quality production release of all the metrics developed by the team by monitoring daily data uploads. Help building any relevant tool in order to enhance the use of the CLIC metrics by all investment teams.

1. Key Responsibilities

- Support the implementation of proprietary metrics and CLIC™ tools, including a specific focus on the integration of these models into our existing Python/SQL environment; ability to work on complex assignments with an attention to detail and good coding practice essential.
- Conversion of proof-of-concepts into a full-scale production environment (based on Python/SQL/quant platform interfaces)
- Support the development of new datasets, including datasets derived from unstructured data, text-based sources and otherwise, drawing on machine learning, natural language processing, and similar techniques.
- 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
- Focus on the next releases of the team’s flagship LOPTA tool as well as new metrics under development by the team focusing on the assessment of company’s environmental impact, resource footprint, and alignment to sustainable development goals (SDGs).

2. Management and Reporting

- Report to the team’s Senior Sustainability Analyst

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

3. Risk

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

4. Counterparties and clients

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

5. Communication

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

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

6. Systems Used

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

7. Legal 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 Python and SQL essential in this role; strong focus on python-based implementation
- Advanced knowledge of Excel, including proven ability to develop and maintain complex models
- 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

SIGNED BY MANAGER:	POSITION:	DATED:
SIGNED BY EMPLOYEE:	POSITION:	DATED:

PERSON SPECIFICATION

	KNOWLEDGE AND SKILLS	
	ESSENTIAL	DESIRABLE

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Qualifications/Education Required	<ul style="list-style-type: none"> • Degree, preferably in a Mathematical/Scientific/Economic area 	
Experience Required	<ul style="list-style-type: none"> • Previous experience in a quantitative role, including coding work in Python/SQL 	<ul style="list-style-type: none"> • Experience in financial products • Previous analytical experience (from an investment or consulting background) • Exposure to sustainability related initiatives
Specialist Training Required		
Approved Person Registration		
Competencies required	<ul style="list-style-type: none"> • Ability to think independently • Excellent responsiveness and problem-solving skills • Collaborative approach to work • Strong initiative • Excellent verbal and written communications skills • Ability to work in a fast-paced environment and think clearly under pressure 	
Skills & Knowledge Requirements	<ul style="list-style-type: none"> • Knowledge of, and interest in, sustainability issues and trends • Understanding of financial theory, financial statements and modelling practice • Creativity to generate ideas and insights into the effect of global trends on company values • Strong numerical, analytical and Excel skills • Quantitative orientation, finance and statistic knowledge 	
Any other relevant information	<ul style="list-style-type: none"> • Overseas travel for country research and client meetings, upon request 	

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