

KEY INFORMATION

TITLE:	Implementation Specialist and Quant Analyst
REPORTING LINE:	Head of Cash and Income
LOCATION:	Tokai, Cape Town
BUSINESS UNIT:	Prescient Investment Management

PURPOSE OF THE ROLE

The role focusses on daily cash clearing, money market dealing and implementation across all Prescient's mandates. Daily cash clearing is across all PIM portfolios ensuring investment of all liquid assets and meeting cover requirements, it will also include negotiations with banks, asset pricing, asset set-up, compliance checking and interface with middle office/investment operations. Instruments traded will include vanilla money market assets, credit instruments, structured notes, derivatives, government and corporate bonds and currencies. The person will evaluate market trends/developments and make recommendations. Fast and accurate work is of utmost importance. It is essential to follow a collaborative team approach that adheres to the Prescient value framework.

DUTIES AND RESPONSIBILITIES

Cash Management

Asset pricing and asset knowledge

- Understand and be able to price all interest-bearing assets
- Understand and be able to price interest bearing derivatives
- Know variables that are needed to price assets and maintain correct set-up in Admin system

Money Market Dealing

- Build understanding and ability to manage daily portfolio cash sweeping
- Run daily cashflow forecast to sweep all portfolios
- Maintenance of investment and withdrawals log for the day
- Know model portfolio and required/allowed assets
- Get a sound understanding of the Regulations (Reg28, Cisca, etc.)
- Check exposure of each account and calculate trades needed
- Ensure compliance to regulation and mandate is maintained
- Trade required position with Banks/Issuers
- Learn how to negotiate best rates and not accept poor deals
- Ensure admin notification happens timely and accurately
- Sound knowledge of STRATE settlement process
- Check portfolios after trades to ensure assets are correctly loaded
- Checking data capturing in software
- Investigation and troubleshooting trade system errors and failures
- Assistance with asset set up in software: Ensure asset set-up is 100% correct in admin system and that all fields have been entered
- Accuracy and speed are essential in this process

Creating assets

- New FI assets on Eagle and Front Office solution – ensuring setup is correct
- Ensure existing set-up is correct

- Significant experience for setting up ring-fenced structured assets that FI team have not bought.
- Static data maintenance of all assets
- Structured note set-up
- Maintain /updating manual excel sheets structured notes
- Ensuring pricing of eagle assets is correct as MTM on JSE may be incorrect.
- Liaise with JSE to correct MTM
- Ensure FI trades MTM are correct on JSE
- Assisting FI desk ensuring trade settlement between counter party and ADMINISTRATOR.
- FI Team liaison with ADMINISTRATOR

Credit Ratings and Credit Data: Key contact for all rating events, updating credit rating database, maintain credit ratings in Cash & Income team as well as Compliance, front office solution and Eagle, Ensuring Cash & Income team universe of credit instruments is always updated with new issues

Research and process improvement

- Setup processes to improve cash management
- Assist in quant research for the Cash & Income team
- Assist in moving cash management processes into the Prime portal

Ad Hoc

- Check management fees and distributions at month-end
- Check fund fact sheets
- Check performances of cash funds are in line
- Do fund attributions as and when required

REQUIRED SKILLS AND EXPERIENCE

- Required experience in Asset Management Middle office support is essential, 2-6 years' experience required
- Strong knowledge of Financial Services Industry particularly the mechanics of Unit Trusts
- Knowledge of Regulations an advantage
- Strong Excel skills
- Strong Coding skills – preferably in Python
- Exposure to back-office systems and integration with Eagle.
- Research and ability to work with data

REQUIRED QUALIFICATIONS

- University Degree (Finance/Maths/Stats/Business Science)
- Postgraduate and/or CFA studies preferred

KEY COMPETENCIES

- Highly organized and good time management
- Positive team player, highly collaborative approach
- Strong communication skills
- Accuracy is of the utmost importance
- Keen interest to learn and develop in the role
- Handle stress well

WHY THIS ROLE?

This is a brilliant opportunity to apply your skills and experience in support of a dynamic, highly competent investment team and grow your understanding of the asset management environment.

To apply, send your CV and academic transcripts to joanne.meyer@prescient.co.za

You understand and accept that, by applying for this role, you authorise Prescient to obtain your personal information and utilise said information for recruitment purposes for this role.