Quantitative Analyst

Job Summary

The position of Quantitative Analyst is responsible for the generation and reporting of quantitative analysis for large, mid and small cap value and growth domestic investment products.

Principal Duties and Responsibilities

- Work with team to create and backtest quantitative factors and models for all products.

- Review and interpret risk exposures, performance reporting and attribution analysis.

- Prepare, analyze, and create commentary and investment analysis reports.

- Gather and analyze economic statistics and perform trend analysis.

- Automate multi-platform data downloads and nightly performance reporting.

- Regularly interface with upper management, client services, sales, information technology and trading departments.

- Actively participate in team meetings by offering observations based upon in-depth analysis of funds.

- Build meaningful peer relationships in order to foster and identify as a valuable team resource.

- Continuously work to maintain current and develop new technological skills that will enable greater efficiency in performance of duties.

- Other duties as required.

Qualifications

- Candidate should possess strong analytical skills which will be used to build quantitative factor models, analyze risk exposures, review attribution analysis, build stock screens, automate data gathering, perform other complex analysis and generate reports.

- Technical skills include proficiency in Excel, programming experience in VBA, Matlab and/or Sybase SQL. Application experience in FactSet preferred, also Bloomberg and/or Advent APX or AXYS is a plus.
- Strong written and verbal skills will be needed to be an effective contributor to Chartwell's Equity Department.

- Candidate should be able to effectively multi-task and meet hard deadlines in a fast-paced environment.

- Academic credentials should include a BS in Business, Finance, Accounting or MIS. Progress toward Chartered Financial Analyst designation or MBA is a plus.

All interested candidates should email their resume to regan@chartwellip.com