



GUARDIAN CAPITAL

JOB TITLE: Junior Analyst
DEPARTMENT: Investment, Guardian Capital LP (“GCLP”)
REPORTS TO: Portfolio Manager, Head of Investment Solutions
LOCATION: Commerce Court West, 199 Bay Street, Toronto

JOB STATEMENT:

Guardian Capital Group Limited (GCLP) is a diversified financial services company which serves the needs of clients within the financial services sector. Institutional investment management services are provided by GCLP, which serves pension plan sponsors, broker dealer third-party platforms, closed-end funds and mutual funds, operating and endowment funds, and foundations. GCLP’s capabilities span a range of asset classes, geographic regions, and specialty mandates.

The primary responsibility of the Junior Analyst is to manage all aspects of Data Management critical for portfolio/risk management decision support and to assist with projects to help improve/automate investment management and risk analytics processes.

Responsibilities include assisting the CIO and the CIO’s Senior Investment Analyst with all aspects of the Data management processes for our various external software currently including Axioma, Style Research, Bloomberg, Eikon, Sustainalytics and TruCost, as well as technical aspects of Risk Analysis for Equity, Fixed Income, Alternative and multi-asset strategies. We expect the candidate to be heavily involved in automating various processes and create friendly dashboards and other tools for use by of our investment professionals. In addition, you will assist the CIO, Asset Mix Committee, portfolio managers and investment analysts with back testing proprietary investment signals for our asset allocation strategies, providing input into multi asset/glide path portfolio construction and quantitative modelling for probabilistic stochastic asset allocation scenarios.

It is critical that the successful candidate has prior exposure to programming in various languages (MATLAB, SQL, R, Python and VBA), financial economics and probabilistic modeling to assist the Portfolio Management team in developing and implementing improvements to enhance the portfolio/risk reporting for the day-to-day management of the investment portfolios. This will entail reviewing and developing data standards, classifications, mappings and cross-referencing of data sets from disparate sources; maintaining a solid understanding of workflows and data dependencies required for business reporting requirements; and continuously implementing improvements aimed at streamlining processes and ensuring high level of data integrity during the transmission process.

Responsibilities include:

- Develop and review data standards, classifications, mappings and cross-referencing between disparate systems
- Maintain a solid understanding of the workflow and data dependencies to support business reporting requirements
- Implement automation and system improvements aimed at optimizing data transmission and data integrity that will be integrated into business applications
- Researching and developing market and economic models for the Asset Allocation Committee;
- Keeping up-to-date with the latest technology trends;
- Communicating the results and ideas to key decision makers

ESSENTIAL FUNCTIONS:

1. **Production - Data Management:** Identifying and evaluating enhancements to the large-scale databases. Ensuring smooth Extract Transfer Load (ETL) functionality between various data sources (Excel, Python API, SQL) and local data repositories. Using statistical software to investigate data anomalies and missing values. Interacting with various stakeholders to resolve data and programming issues. Developing and supporting the tools used for integrating reports with custom or third party applications. Manage all aspects of the Data Management processes for Axioma, Style Research, Bloomberg, Eikon, Sustainalytics and TruCost. In addition, extract data from various softwares to create automated custom reports
2. **Investment/Risk Analysis and Research:** Design and program robust models and data processes using programming tools such as MATLAB, SQL, R, Visual Basic, and Python. Higher-level programming skills are required in projects using multiple investment analytic systems. Develop and support custom interfaces and other proprietary applications. The software often involves complex mathematical formulas to perform quantitative analysis. Develop an understanding for the nuanced problems with financial data and solve for optimal implementation of the models. Design and program an investment management tool to Interface with SS&C Pacer system to obtain fund accounting portfolio holdings. Integrate data from Bloomberg/Thomson Reuters and other data sources, as well as internally developed metrics to provide portfolio positioning and risk reporting. Work with the Investment Analyst to streamline, automate and program the portfolio risk reporting conducted in Bloomberg, Thomson Reuters Eikon, Axioma, Style Research and Evestment.
3. **Operational Support:** Trouble shoot reporting issues. Coordinating internal reporting of risk and performance based metrics for internal and client updates.

QUALIFICATIONS:

- Post-secondary education
- University degree in Computer Science/Engineering/Mathematics/Statistics
- A strong understanding of software development
- Strong proficiency in programming and familiarity with MATLAB, SQL, R, Python and Visual Basic
- Experience with Thomson Reuters Eikon, Bloomberg, Style Research and Axioma is an asset
- Versatile, detail oriented, quick learner and ability to work independently
- Strong communication skills and ability to explain complex topics that facilitates understanding
- Ability to work with tight deadlines and multiple priorities, working with confidential issues and data
- Ability to work within a collaborative team environment with multiple reporting relationships

COMPENSATION:

Commensurate with experience

If you are interested in applying for this position, please forward a cover letter and resume in confidence to careers@guardiancapital.com.

Guardian Capital is committed to accessibility in employment and to ensuring equal access to employment opportunities for candidates, including persons with disabilities. In compliance with AODA, Guardian Capital will endeavour to provide reasonable accommodation to persons with disabilities in the recruitment process upon request. If you are selected for an interview and you require accommodation due to disability during the recruitment process, please notify the hiring manager upon scheduling your interview.

We thank all applicants for their interest but only those selected for an interview will be contacted.