GWN

CAPITAL MANAGEMENT LTD

About the job

The successful candidate will be working as part of the GWN Capital Management Ltd. ("GWN") portfolio management team to develop quantitative analytics and research.

The Company

GWN is a portfolio management company located in Toronto that trades financial products across various geographic markets. The firm is very well-respected within the Canadian fixed income industry. GWN commenced operations in 2013 and is registered with the Ontario Securities Commission under the portfolio manager and commodity trading manager categories.

GWN's trading expertise is focused on Rates trading; GWN is recognized as one of the largest buy-side participants in the Canadian fixed income market. The company's trading strategies are primarily driven by fixed-income relative value and macroeconomic analysis, focused on North America and Europe, supported by an advanced quantitative tool set. GWN's highly experienced Portfolio Managers have strong track records and are well-regarded in their respective markets.

Role: Quantitative Research Analyst (Full-Time)

The Quantitative Research Analyst will work directly with GWN's Portfolio Managers and Analysts to build out and improve the firm's analytics suite. The output of the Quantitative Research Analyst will be utilized by the Portfolio Managers in their trading strategies and will contribute to the overall performance of the firm.

The Quantitative Research Analyst will design, build and improve trading models, complex analytics, and databases. The Quantitative Research Analyst will work with top Portfolio Managers to develop sophisticated, robust tools and analytics. GWN's analytics are best-in-class globally.

The role includes financial and economic research, quantitative analysis, system design and programming.

Duties and responsibilities of the Quantitative Research Analyst position include:

- Building, designing and maintaining advanced models, coded in Python, Excel/VBA and SQL.
- Developing and running quantitative analytics for the firm's Portfolio Managers.

- Expanding, improving and implementing data visualization techniques.

Additional duties, depending on the Quantitative Research Analyst's qualifications and ability, could also include:

- Researching, designing and implementing databases for GWN's data requirements.
- Conducting economic analysis to provide valuable and actionable information to GWN's Portfolio Managers.
- Overseeing GWN's hardware, software and data communications requirements.
- Designing and coordinating risk management models to advise GWN's Portfolio Managers.

We seek candidates with the following skills and experience:

- Education and work experience:
  - University degree, preferably in Finance, Mathematics, Computer Science, or Engineering at the Master's or PhD level.
  - Quantitative analytics, preferably in fixed-income relative value.

- Analytical skills:
  - Proficiency with financial modeling, numerical methods and statistical analysis of large data sets.
  - Familiarity with financial time series data and systems (*e.g.* Bloomberg).

- Technical skills:
  - Proficiency in Python, Microsoft Excel/VBA and SQL.
  - User interface design concepts, best practices and associated programming languages including HTML, CSS, JavaScript and common Python libraries.
  - Understanding of database querying, organization and connections.
  - General familiarity with data science/engineering.
  - Working with code version control systems.

- General:
  - Very good work ethic and great teamwork/people skills.
  - Strong written and verbal communication skills (English). French comprehension proficiency would be an asset.
  - Ability to manage multiple tasks and thrive in a fast-paced team environment.
  - A demonstrated interest in financial markets.
  - Legally authorized to work in Canada.

Additional benefits of working with GWN:

- Small firm providing the opportunity to work directly with Portfolio Managers and decision makers.
- Hybrid work model.
- Great office location in the heart of Toronto's Yorkville district and easily accessible by public transit.
- Private gym and shower in the office.

Compensation:

- Very competitive; dependent upon skills and experience.
- Standard benefits package.

GWN is committed to providing an inclusive environment for its workforce. As an employer, we provide equal opportunities to all people regardless of their gender, marital or civil partnership status, race, religion or ethnicity, disability, age, sexual orientation or nationality.