

Job Title	Investment Analyst, New Markets and Derivatives
Location	London
Company	Resolution Life Group Services Limited
Reports to	Vice President, Asset Management
Group Wide Internal Level	Associate

Position Summary

This role will form part of the Group Asset Management team working closely with our reinsurance platform ResRe and our M&A and reinsurance team (focussing on European and Asian markets). The role will support the development of optimised investment portfolios and derivative investment strategies for existing portfolios and M&A activity. The role will also be responsible for the maintenance and reporting of those strategies and production of key asset and return inputs for the Group's assumptions. Some travel may be required.

Key Accountabilities

- Assessing, analysing, and testing asset strategies and derivative models for input to M&A pricing
- Provide input to the assessments and quantification of potential risks and upsides of target investment portfolios
- Perform scenario analysis on hedging strategies across rates, FX and other strategies
- Develop and maintain relationships with sell side trading/financing desks, strategists, and researchers
- Monitor hedging exposure (rates and FX) across portfolios and provide reporting
- Conduct research and analysis on a broad range of assets and markets for input to Group Assumptions
- Collaborating in the development and maintenance of an internal Python model including maintenance of documentation
- Support special projects across the Group head office and engagement with Group oversight and governance processes
- To ensure technical support is effective and provided efficiently and to timescale.
- To keep abreast of the latest market developments
- To actively promote and uphold the values of the company
- To ensure that colleagues, customers, advisors and stakeholders are valued and treated with respect

Your Characteristics

- Mathematics (or other numerate) degree
- Minimum 3 years working in a quantitative role within a financial services company
- Knowledge and experience working across fixed income assets and derivatives
- Experience programming and coding in Python
- Strong quantitative skills
- Ability to learn quickly in a fast-moving environment
- Team oriented approach to sharing workload and leverage skill sets
- Strong organisational skills and the ability to cope with changing priorities

- Strong communication skills both verbal and written and the ability to present results to a non-technical audience
- Ability to work as an individual contributor and take initiative to learn new things. You may work on something you haven't worked on before but are prepared to go and learn and find out about this area and build your knowledge
- Ability to recognise potential conflicts and acknowledge where guidance is required / necessary