



TRADING RESEARCH ANALYST – QUANTITATIVE FINANCE

About the Firm

Los Angeles Capital is a global equity firm engaged in managing assets for leading institutions around the world. The firm is recognized as a pioneer in dynamic equity management, utilizing proprietary technology to engineer equity portfolios that adapt to today's equity market. The firm's senior investment professionals bring together three decades of investment experience to develop models for measuring and forecasting return and risk of global equity securities. The firm manages approximately \$29 billion in assets amongst a wide variety of public equity strategies designed to meet institutional client return and risk objectives. The Firm was ranked four years in a row by Pensions and Investments as one of the "Best Places to Work in Money Management".

Key Job Responsibilities

- Develop an understanding of the firm's portfolio optimization tools and trading platform.
- Assist in the development of a toolset for trade cost analysis.
- Analyze strategies for the Portfolio Management and Trading teams based on historical trade costs and short-term trading signals.
- Assist in recommending enhancements to the portfolio implementation and trading process.
- Monitor the various data models, including risk and cost data, used to construct the client trade lists
- Participate in research projects aimed at improving the firm's investment process
- Use JIRA and Confluence to report and track issues and research projects

Job Qualifications:

- Familiarity with portfolio implementation techniques, including portfolio optimization and trading algorithms.
- Strong model building and problem solving skills
- Master's degree in Finance or a quantitative discipline
- Excellent oral and written communication skills including the ability to communicate effectively with investment and non-investment professionals alike
- 2-5 years of experience
- Experience with optimization software, trade cost models, and equity risk models is a plus
- Knowledge of numerical methods and an ability to build predictive models using Python or MATLAB.
- Experience with Jira and Confluence

To apply:

Please respond with a cover letter and resume to careers@lacapm.com.

Los Angeles Capital is an SEC registered investment adviser and required to track certain political contributions under rule 206(4)-5. Therefore, you will be required to disclose your prior political contributions.

Los Angeles Capital is an Affirmative Action/Equal Opportunity Employer committed to providing employment opportunity without regard to an individual's race, color, religion, age, gender, gender identity, sexual orientation, national origin, ancestry, marital status, medical condition, genetic information, veteran status or disability.

For more information about the company, please refer to our website at www.lacapm.com.