

JPMorgan Chase & Co. is a leading global financial services firm with assets of more than \$2.4 trillion, over 200,000 employees and operations in over 60 countries. It operates across six business segments including Investment Banking, Commercial Banking, Treasury & Securities Services, Asset & Wealth Management, Retail Financial Services and Card Services.

The Wealth Management division of JPMorgan Chase & Co. is part of the Asset & Wealth Management business segment. It has offered for over 160 years customised solutions and client service of the highest quality to solve the complex needs of wealthy individuals and their families around the world. With assets under management of \$1.25 trillion, it is one of the largest asset and wealth managers in the world.

The **Institutional Strategy and Analytics** team is a global group of professionals within asset management who have backgrounds in asset allocation, asset liability management (ALM), consulting, and actuarial science. The group provides asset allocation, capital management, risk management and other advisory services to institutional clients and prospects on a global basis. The Strategy and Analytics (S&A) team works closely with most investment teams across JP Morgan Asset Management as well as with the Institutional salesforce. The S&A team is seeking a new strategist hire to join as an analyst in London. The role is ideal for a candidate who has strong quantitative modelling skills and an interest in client focused work and substantial client interaction. The strategist will work with pension funds, insurance companies and other institutional investors to help them make asset allocation decisions that achieve their specific objectives. The work will cover clients in a range of jurisdictions across the EMEA region, with a particular focus on the UK, the Netherlands, the Nordics and Switzerland.

Responsibilities:

- **Completion of client advisory assignments** – Analysis for clients, including initial scoping, development of models to meet their needs, presentation of results, and incorporation of revisions/extensions as needed
- **Enhancement of modelling platforms and analytical capabilities** – Adapt existing models (primarily in Matlab) to reflect complex client situations or developments in the industry, such as regulatory, tax, or accounting changes
- **Development of intellectual capital** – Help produce high quality research/analysis in response to industry developments

Requirements:

- Undergraduate degree in a quantitative/analytical field such as computer science, mathematics, physics, operations research, statistics, or engineering
- Candidate must hold a Bachelor's degree or equivalent
- Programming experience and familiarity with Matlab or the ability to learn it quickly
- Working knowledge of probability, statistics, and linear algebra at the undergraduate level
- Ability to formulate appropriate and tractable mathematical/statistical models for our clients' investment/risk management needs, implement these models using Matlab or other systems, and create output that is useful for presenting results to clients
- Excellent verbal communication skills

The following will enhance a candidate's application:

- Background with linear and non-linear optimization as applied to portfolio optimization and capital management (including the formulation of problems, development of constraints, and use of software to solve these problems)

- Ability to articulate complex investment strategies/processes in a clear and concise manner and comfort in interacting with clients during meetings and over the phone
- Strong written communication skills and work experience preparing high quality presentation materials for clients
- Knowledge of basic asset classes (e.g., corporate bonds, RMBS, private equity) and their risk/return and cash flow characteristics
- Knowledge of basic investment management concepts, such as CAPM, efficient frontiers, passive vs active management, VaR, etc
- Knowledge of pension financial reporting and regulatory funding requirements
- Business level proficiency in multiple languages

JPMorgan Chase & Co. offers an exceptional benefits program and a highly competitive compensation package. JPMorgan Chase & Co. is an Equal Opportunity Employer.