



Role specific information

Title	Senior Performance Analyst
Department	Portfolio Performance & Control (PP&C)
Report to	Head of Portfolio Performance & Control
Location	London

The primary purpose of this role

Working within the Portfolio Performance and Control team (PP&C) to ensure accurate and prompt regular client reconciliations, portfolio valuations and completion of client reporting and performance analysis.

To complete performance measurement and attribution analysis, reporting and communicating findings to internal and external clients.

To provide support with collateral management and investment guideline monitoring.

Maintenance of portfolio data in SimCorp Dimension and instructing payments.

Production of management and performance fee information.

Act as a point of reference and subject matter expert for the organisation, specifically Portfolio Managers, on valuation, performance and risk topics.

Key responsibilities

- Daily processing of prices used to value assets, checking for completeness and accuracy.
- Maintenance of benchmarks within Dimension.
- Production of and cross-checking of weekly and monthly client valuations.
- Ensuring the integrity of all portfolio data positions, transactions, amortizations, coupons, corporate actions, class actions, futures, subscriptions / redemptions are maintained.
- Responsible for the provision of effective, detailed and technical performance measurement and attribution figures.
- Examination of attribution analysis, providing commentary and communicating findings to Front Office and senior management.
- Ensure continuation of current client reporting & responding to any adhoc client queries / requests.
- Ability to calculate, analyse and clearly explain, internally and externally, performance and risk information.
- Assist Portfolio Managers with any day to day queries in respect of portfolio activities.
- Work with the Front Office and the other support functions to ensure all their information needs are satisfied.
- Provide performance & risk data on an ad hoc basis for management reporting, portfolio manager presentations.
- Identify data errors, process flaws and strategic issues - proactively suggesting solutions and informing the appropriate parties.
- Compliance guideline monitoring, rule creation and escalation.
- Collateral management, requesting and accepting margin calls from third parties as well as reporting (TriOptima).
- Work with the team and provide PP&C expertise in designing appropriate processes and reports to take account of customer needs, new asset classes, cash, FX / Hedging, sectors and derivatives. Lead in the creation of, and changes to operational procedures for new products, working with the Head of PP&C as necessary.
- Represent PP&C in any new business of products and instruments in respect of performance control capabilities and responsibilities.
- Participate and provide PP&C leadership in the evaluation, development and testing of system changes which have an impact on the procedures and the team. Co-ordinate cross-team involvement where necessary.
- Ensure full understanding of the department Business Continuity Plan, inclusive of your and the teams responsibilities, in the event the plan is invoked.
- Ensure awareness of the risks associated with the processes of the department and the controls used to mitigate those risks. Expected to remain proactive in identifying any further risks or controls that may have an impact or bring added benefit or development on our processes from market events.



- Any additional projects to support the business as directed.

Skills, knowledge and experience

Experience required:

- 5-7 years' previous experience within a fund and asset management environment with extensive knowledge of the products traded and their operational cycle.
- Knowledge of reconciliations and producing valuations.
- Experience required in performance and risk measurement.

Educational requirements:

- Educated to degree level or equivalent

Skills required:

- Technical accounting skills and GIPS compliance knowledge and expertise.
- Strong spreadsheet skills including macros, pivot tables and databases.
- Product knowledge of Bonds, Equities, FX & Derivatives.
- Knowledge of the following would be beneficial: Bloomberg, SimCorp Dimension, MSCI ESG Manager
- Product and launch knowledge of UCITS regulated Funds
- Exposure to a sustainable workspace and ethics around sustainability
- Strong leadership skills as part of a collaborative team