Ostrica investments

Senior Quantitative Portfolio Manager

OSTRICA
Ostrica is a technology and knowledge rich company which, due to its academic and quantitative background, has been able to develop itself into a successful fin-tech asset manager. As an active asset- and risk manager, we offer our solutions and services to HNWI, companies, foundations and institutional clients. We have positioned ourselves as a niche player in developing a unique mix of quantitative and fundamental investment strategies over the last decade. Ostrica embraces an Anglo-Saxon working model whereby performance is key for both customers, staff and management. Team members are all professionals with a high level of freedom and responsibility in achieving targets that are aligned with customer needs (85% of the upside with 50% of the risk).

Investment Process
Ostrica's unique 'man & machine investment concept enables the Portfolio Management Department to realize Sharpe ratios of 1 as opposed to passive trackers with Sharpe ratios of 0.3. Every investment decision follows through a 3 step procedure of signal generation (alpha) – portfolio construction (risk management) – portfolio implementation (cost of execution).
Ostrica's portfolio management department processes several million of data items per day through a layered system of several hundred of programmed investment decisions. Current strategies are maintained with rigorous research as to keep Sharpe ratios above 1. New strategies are extensively back tested.

Artificial intelligence techniques are an integral part of the research process as to further optimise parts of the investment process.

Description
We are looking for a Senior Quantitative Portfolio Manager with a proven track record that can deal with the increasing complexity and dynamics of global capital markets and has a thorough understanding of the regulatory conditions and challenges that the financial industry faces. You leverage statistical analysis and data mining skills, using the results of your research to make forecasts and develop profitable predictive trading models.

Due to your background and knowledge of Portfolio Management you will work closely with the Head of Portfolio Management Trading. Together you create and optimize trading strategies and advance the sophistication and results of their research. You will be able to translate scientific research papers into actual trading strategies. The investment funds are invested in listed securities, divided into (sub) asset categories (Equities, Government Bonds, Corporate Bonds, High-yield Bonds and Emerging Market Debt Bonds).

Candidate Profile
The ideal candidate should have the following characteristics:

- 5-10 years' significant work experience in the Financial Industry - focussed on Asset Management
- Highly experienced in quantitative investments and managing portfolio's
- In possession of a relevant Masters' or PHD Degree – (preferably) in economics, econometrics, finance or mathematics

- Demonstrated analytical, abstract and problem-solving thinking ability
- Proven success working with large data sets and developing trading models
- Conducting first-class research and quantitative analysis of Global Markets
- Multi-Asset Class -risk and asset allocation experience strongly preferred
- Advanced experience with modern programming languages e.g. MATLAB, Phyton, C++ and data base tooling e.g. SQL
- Must have superior communication skills - in English both verbally and in writing, knowledge of Dutch is an advantage
- Highly structured with respect to planning, meeting deadlines and working processes
- Desire to work within a collaborative, team driven environment
- Speaking and writing in Dutch is a plus but not a decisive factor

Duties & Responsibilities

- Management of the integral investment process from signal generation to portfolio implementation
- Read and analyse research reports for new strategy idea generation to realise returns on investment funds
- The candidate will be involved in a variety of tasks and projects in order to support the investment management department
- Researching or supporting research on factor modelling based investments
- Portfolio Strategy Development & Testing
- Manages the securities in the investment funds by using quantitative models
- Ensures efficient and correct execution of the investment policy, while considering current investment restrictions
- Focus on deliverables and results
- Manages and supports a young team of quantitative research analysts
- Quality testing and researching potential weaknesses or inaccuracies in our models and databases and updating the information
- Provide both oral and written status reports
- Monitors Risk, Performance, performance-attribution and market risk of the Ostrica and Perlas funds
- Monitors the adherence to applicable regulatory frameworks

We offer

- A company with professionals with academic background in the field of science
- Results driven work environment with a focus on owning and taking pride in your work
- Competitive salary, including a good pension scheme and full travel reimbursement
- Achieving customer performance goals (85% of the upside with 50% of the risk) results in sharing in performance fees
- We offer an entrepreneurial environment with a high degree of freedom and responsibility
- We offer a monthly gross salary max. EUR 8.500,-

In our growing and dynamic organisation, you can find a work place which offers you freedom and responsibility right from the start. Do you have what we need to make our company grow? Get in touch!

Please send your resume and motivation letter to HR@Ostrica.nl for the attention of Mr. Cees van der Pouw

Acquisition in response to this job opening is not appreciated