

Senior 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 Portfolio Manager with a proven track record that has a thorough understanding of the global capital markets, regulatory conditions, and challenges that the financial industry faces.

As Senior Portfolio Manager you are responsible for developing investment strategies, constructing investment portfolios and ultimately responsible for the investment performance. You will work closely with the Trading and Research teams to initiate, create, and optimize trading strategies and advance the sophistication and results of the research. You will be able to translate scientific research papers into profitable predictive trading models while ensuring an efficient and flawless implementation of these models.

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) and financial derivatives.

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 portfolios

- 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. Python, C++, 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

Duties & Responsibilities

- Management of the integral investment process from signal generation to portfolio implementation
- Leading the Portfolio Strategy Development & Testing
- Turn research reports into strategy idea generation for realising returns on investment funds
- The candidate will be involved in a variety of tasks and projects to support the investment management department
- Researching or overseeing research on factor modelling based investments
- 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 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 and attribution 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

In our growing and dynamic organisation, you can find a workplace 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. Kai Yuen.

Acquisition in response to this job opening is not appreciated.