

Quantitative Analyst/Data Scientist – Office Based

The person we are looking for will provide support to the Portfolio Managers and Operations Manager in various tasks, spanning input into investment decisions as well as analysis of internal data.

Location: Gardens, Cape Town

Hours: Flexible

Availability: Immediately, but no later than first quarter 2024.

Reporting to: Portfolio manager

Key areas of responsibility:

- Gathering and analysing historical market and fundamental data from a wide variety of sources to build predictive models as in input into the portfolio managers' investment decisions. Data sources may include financial information systems (Reuters, Bloomberg, etc.), published company reports (annual reports, results presentations, etc.), industry sources, trade publications, etc.
- Identifying and exploring anomalies in financial markets with a view towards developing investment strategies to exploit these anomalies.
- Back testing investment strategies identified by the portfolio managers.
- Attribution analysis of historical returns generated by the Rozendal funds.
- Refining the current system of multi-counsellor portfolio management, including accurate tracking of individual portfolio manager returns.
- Modelling trade implementation in funds, including generating trade orders.
- Generating charts for use in client communications.

Required skills:

- Proficiency with building predictive models in a suitable programming language, as well as proficiency with Microsoft applications.
- Ability to explain models and findings to a non-technical audience, including with the use of visual representations of data outputs.
- Ability to seek assistance from sources outside of the company where required.

Minimum qualifications and experience:

- Post-graduate degree in statistics, data science, computer science or similar.
- Some work experience is preferred, but not essential.