JOB DESCRIPTION

Quantitative Reporting Associate

FIRM OVERVIEW: Kabouter Management, LLC ("Kabouter"), is a registered investment adviser with approximately $5.0 billion in AUM as of December 31, 2020. Located in downtown Chicago, Kabouter considers itself one of the premier boutique investment managers in the U.S. focused solely on investing in micro-and small-cap public companies internationally.

Kabouter currently provides investment management services by way of four primary international strategies to privately offered investment funds, separately managed accounts and other pooled investment vehicles. The investment style employed is best characterized as a fundamental, long-term holding strategy with a focus on friendly engagement.

POSITION SUMMARY: The Quantitative Reporting Associate is responsible for supporting the firm's equity research, portfolio management, and client reporting functions through development, validation and maintenance of risk models, internal databases, performance reporting and attribution analysis, stock screening and factor testing. This role will also work on ad hoc quantitative projects, risk studies and various other enhancement initiatives related to internal models and processes.

RESPONSIBILITES:

- Performance reporting and attribution analysis; calculate portfolio and benchmark metrics and risk including, asset allocation, stock selection, alpha/beta and historical turnover
- Augment, validate and maintain internal databases, spreadsheets and models
- Perform factor testing and attribution analysis; ensure accurate reporting
- Ensure data integrity utilizing quantitative and programming skills
- Perform client reporting and other operational functions, as necessary
- Perform ad hoc market and portfolio analysis and respond to monthly/quarterly client reporting requests, including RFP's

REQUIRED QUALIFICATIONS:

- BA or BS degree required; preferably in Accountancy, or a related field of study such as Finance, Mathematics, Statistics, Computer Science or Economics
- Fluency in English required
- Previous experience in the investment management industry; Minimum 1 year, preferably in a quantitative research, portfolio risk, or performance attribution capacity
- Excellent analytical, mathematical and critical thinking skills

- Exceptional written, oral and interpersonal communication skills; strong ability to form complex mathematical arguments, articulate methodology and succinctly convey results
- Ability to both work well independently and collaborate as part of a team
- Superior organization, time management and prioritization skills
- Strong understanding of statistics, econometrics and financial risk management
- Experience working with vast data sets
- Solid programming skills in Python, SAS, R or another language; previous experience using skillset in a quantitative financial environment strongly preferred
- Basic knowledge of relational databases and SQL
- Proficient use of Microsoft Office 365 tools

PREFERRED QUALIFICATIONS:

- MBA or relevant MA/MS a plus
- Eligibility to work in the U.S. without company sponsorship
- International work experience and global orientation
- Experience with international securities a plus
- Previous experience with fundamental research and risk modeling tools such as Bloomberg, Capital IQ, Wilshire Analytics, MSCI Barra or FactSet a plus

CONTACT:

To be considered for this opportunity, interested candidates should apply by sending a cover letter, resume and any additional supporting documents to recruitment@kabouterfund.com.