

# BlueCrest

BlueCrest Capital Management LLP



## Quantitative Analyst – Algorithmic Trading

Bluecrest is one of Europe's largest hedge funds with over \$12bn of assets under management and a reputation as one of London's premier investment houses. The firm started operating in 2000 and has been a leader in the European hedge fund business since. Bluecrest possesses a high-profile client list and has received numerous awards for the superior performance of its investment products. BlueCrest now has approximately 330 employees working in London and possesses additional offices in Singapore, New York and Boston.

BlueCrest's investment activities started in discretionary fixed income and foreign exchange trading and have expanded to encompass a broad variety of investment products and trading strategies since. One of our most successful businesses is Systematic Trading, which focuses on the mathematical modeling of market prices in conjunction with highly computerized trading. It is within this context that this advertisement is placed. BlueCrest Systematic Trading currently manages over \$7 billion in assets, and was awarded the prize of "Eurohedge Best Managed Futures Fund in both 2007 and 2008".

### Your role

Our systematic investment approach depends critically on the interaction of complex mathematical models with high-powered computer systems using algorithmic trading. We are looking for someone to join the group to work as part of a team **supporting** trading systems. This is an exciting opportunity for a versatile individual to act at the interface of trading, IT and quantitative modelling. The successful candidate will possess a quantitative IT background, Equities, Fixed Income, Forex and Exchange traded derivatives market knowledge, 2 years + financial systems experience, preferably gained in an investment banking or asset management environment.

### Responsibilities

- Support and maintain systematic trading systems and processes
- Aid traders in the use of our systems
- Quickly become familiar with system internals (mainly written in C#) with the intent of discovering the source of issues, providing feedback to developers and fixing deficiencies

### **Core Skills / Experience**

- Equities, fixed income or forex market knowledge
- Experience of .Net and the C# language, SQL Server
- Quantitative background, ideally MSc in a technical subject
- Excellent communication skills
- Ability to work in an often highly pressurised environment
- Desire to learn and a strong interest in financial markets

### **Desirable skills / Experience:**

- Testing experience
- Investment banking systems
- 2 years + financial systems experience, preferably gained in an investment banking or asset management environment

In return BlueCrest can offer a highly professional working environment with intellectually challenging responsibilities. We offer highly attractive compensation including annual bonus and a full benefits package.

Due to its interdisciplinary nature, this position also offers excellent starting conditions for a career in technology or trading.

Past searches have been extremely competitive, and we have observed that successful candidates are invariably from elite academic institutions or investment banks and tend to find themselves within the top 15% of their respective peer groups.

To apply please email your CV to [recruitment@bluecrestcapital.com](mailto:recruitment@bluecrestcapital.com) quoting the following job reference Algo-Quant

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