

# BlueCrest

BlueCrest Capital Management LLP



## Quantitative Researchers – PhD Level

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

For the ongoing improvement of our mathematical trading routines, as well as for the perception of new trading ideas, we are seeking highly-talented PhDs in quantitative disciplines. A track record of extraordinary academic achievements is a must for these select positions and any post-graduate research experience is highly appreciated.

Areas of specific interest include:

- Statistics / Econometrics / Signal Processing
- Optimisation / Operations Research
- Financial Economics / Econometrics / Applied Mathematics
- Physics / Mathematics

### Requirements:

- Excellent Mathematical skills
- Proven track record of academic achievements
- In-depth knowledge of programming (ideally Matlab, C#, C++, or SQL)
- Excellent team spirit and communication skills

Past searches have been extremely competitive, and we have observed that successful candidates are invariably in the top 15% of their peer group.

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

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

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