

Quantitative Researcher (on-site, full-time, mid-senior position)

Location: Zürich.

Full-time working permit in Switzerland required.

About Us:

Quantica Capital is a Swiss based systematic investment manager founded in 2003. We are a research and technology-driven firm specialized in capturing price-based market inefficiencies in the most liquid global financial and commodity markets through the development and implementation of differentiated proprietary systematic algorithms. For two decades, Quantica has focused on delivering high quality risk-adjusted returns independent of market conditions, seeking low correlation to traditional investments. We serve a global institutional investor base across North America, Europe, and Asia.

Role Overview:

As a Quantitative Researcher, you will be responsible for developing and implementing advanced systematic investment models and strategies in a dynamic and collaborative environment. Your primary objective will be to drive alpha generation by identifying profitable market opportunities and enhancing existing trading strategies. You will work closely with both the research and technology teams to design and execute rigorous quantitative research, manage large and complex datasets, and contribute to the ongoing refinement of the firm's research infrastructure.

Key Responsibilities:

- Develop and implement advanced systematic trading strategies to identify and exploit market inefficiencies, particularly in futures and other derivatives markets, that are consistent with the firm's investment philosophy and objectives.
- Independently manage the entire research process, including data sourcing and cleaning, as well as model design, implementation, simulation, and performance evaluation, to ensure the development of robust and reliable investment models.
- Identify and source new datasets with potential for uncovering profitable and complementary trading signals, while efficiently processing and analysing large, complex datasets using advanced modelling techniques.
- Collaborate with the research and technology teams to continuously enhance the firm's research infrastructure, improve data access, optimize tools, and integrate innovative technologies to support advanced quantitative analysis and trading strategy development.
- Actively work with senior researchers to produce research publications, translating complex quantitative findings into clear, actionable insights for both internal stakeholders and external audiences.
- Actively participate in client meetings and contribute to firm's business development efforts.

Qualifications and Requirements:

- **Education:** MSc or PhD in a quantitative discipline such as statistics, optimization, mathematics, physics, engineering, computer science, or a related field.
- **Experience:** 2+ years in a systematic trading environment, preferably within a hedge fund, asset management firm, or proprietary trading firm.
- **Programming skills:** Strong proficiency in Python, with solid experience in processing and conducting research on financial data.
- **Scientific expertise & analytical capabilities:** Strong background in statistical modelling, mathematical techniques, and time series analysis, combined with excellent analytical skills and a strong attention to detail.
- **Translating theory into practice:** Skilled in translating theoretical quantitative finance concepts into practical, real-world investment strategies.
- **Entrepreneurial mindset:** Strong problem-solving skills combined with self-initiative, entrepreneurial spirit, and the ability to work independently with a results-driven mindset.
- **Team player:** Passionate about pushing innovation in quantitative investing, thriving in a collaborative and research-driven environment.
- **Communication:** Strong written and verbal communication skills, with the ability to present research findings effectively.
- **Managed Futures:** Experience with futures markets and/or managed futures strategies is a plus.

Why Join Us:

- Work in a dynamic and challenging environment with access to cutting-edge technology and resources.
- Collaborate with a team of talented and driven professionals in the field of quantitative finance.
- Opportunity for professional growth and development in a highly competitive and rewarding industry.
- Competitive salary and benefits package.

How to Apply:

Please submit your resume detailing your relevant experience to: recruitment@quantica-capital.com.