

## Company Overview

GL Asset Management is a Swiss based Asset Manager with offices in Zurich and Geneva, Switzerland. We offer investment strategies with focus on market-neutral investing and is known for precise and rigorous approach to developing and managing innovative statistical arbitrage investment portfolios. It is our goal to achieve low volatility with constant attractive yearly net returns. We run our strategies within four fully licensed Luxembourg SICAV Funds for well-informed, qualified investors. GL Asset Management has a team of 14 employees whereof six Investment Managers. With Partners in such key financial centres in Europe as London, Munich, Riga, Limassol and Moscow, we serve a truly international client base.

## Position: US EQUITY STATISTICAL ARBITRAGE INVESTMENT MANAGER

We are looking to hire an experienced Investment Manager to join our team in Zurich. The main responsibility of the “US equity investment manager” is to run statistical arbitrage strategies across US equities. Successful candidates are expected to develop and implement their own systematic, absolute-return, market neutral investment strategies. Investment Manager must have at least 2 years proven track record in US equity markets with performance 10%+ on annual basis and Sharp Ratio 2.0+. In addition we target candidates who have successful, proven quantitative and statistical arbitrage strategies for such asset class as Equities. Strong background within the Hedge Fund, Fund/Asset Management industry is a must. The current offer includes, however, is not limited to a competitive remuneration, bonuses linked to P&L and (if needed) a relocation package to Zurich, Switzerland.

## Responsibilities:

- Investment Management with focus on medium frequency StatArb strategies on behalf of the Fund
- Manage all aspects of the Fund/Strategy including investment process, equities selection, research
- Provide effective asset management in accordance to client investment guidelines and Fund objectives
- Further continuously develop algorithms and regression models and Risk Management tools
- Monitor and manage investment/risk exposures in line with portfolio mandates of the Fund
- Establish and maintain close cooperation with Risk Managers and Execution Traders while managing investment portfolios
- Ensure timely production and distribution of monthly, quarterly written reports and other analysis
- Deliver presentations on strategy and fund performance to investment advisors and clients
- Participate in Marketing, Fund Rising, Product Development Internal Reporting and Quantitative Research activities
- Run meetings with client relationship managers, company management

## Requirements:

- Higher Education in Applied Mathematics/Econometrics/Statistics/Finance and Investments
- Solid background within the Hedge Fund Industry, Asset Management and Fund Management
- 5-10 years of Quantitative/StatArb investment management experience with a Fund, Hedge Fund
- Proven track-record in US equity markets
- Excellent proven track record: minimum 2 years, Sharp Ratio = 2.0+, annual performance 10%+
- Strong analytical and quantitative skills – mathematics, econometrics, statistics, computer science
- Advanced programming skills: C++, MatLab, IQ Feed, R; Bloomberg Terminal, Reuters, OMS
- Fluency in English (oral and written) is a must; German, Swiss German, French is an advantage
- Highly developed communication and presentations skills; ability to work under pressure, ability to prioritize and adhere to deadlines
- Ability to work independently and to understand the interactions/decisions on the Desk as a Team

Please apply directly via the platform or send your CV with Cover Letter to [hr@glassetmanagement.ch](mailto:hr@glassetmanagement.ch)