Julian Busch

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EDUCATION

BSc in Business Mathematics

Zurich University of Applied Sciences (ZHAW)
2012 - 2016 (part-time)

LANGUAGES

German (Native)

English (Fluent)

EXPERIENCE

Sabbatical, Zurich

Personal Time For Projects & Family June 2023 - today
Enjoying time with family, working on open source projects, contributing to an R course (productive-r-workflow.com) and exploring commercial SaaS ideas.

Fisch Asset Management AG, Zurich

Multi Asset Solutions Portfolio Manager December 2020 - May 2023
Co-responsibility of two mutual funds and four discretionary mandates with a total of approximately 1.5bn CHF AuM. Primary responsibility over the systematic components of the investment process, leveraging R and custom packages to generate signals for the tactical asset allocation, construct portfolios and run backtests. I was also responsible for the whole operational value chain like instrument selection, order process, rebalancing and risk management.

Head Quantitative Development April 2020 - November 2020
Lead a team of two senior engineers to build satellite applications for portfolio management teams, with a focus to improve and automate their investment processes. Completed the delivery of momentum signals on single equities for convertible bond portfolio managers.

Senior Quantitative Developer January 2019 - March 2020
Migration of a variety of services to AWS, using DevOps methodology and cloud-native infrastructure as code. Development of RiskEngine, a backend services exposed through a REST API that calculates risk and performance metrics on timeseries.

Quantitative Developer January 2018 - December 2018
Development of a server-side, R-based portfolio management analytics environment for the Multi Asset Solutions team, including proprietary R packages and a dedicated read-optimized database. Introduced the citizen developers concept to create own analysis and reports.

Previous Roles

Quantitative Analyst January 2017 - December 2017
DDM AG, Baar

Business Intelligence Manager (80%) February 2014 - February 2016
Bouygues E&S FM Schweiz AG, Zurich

Business Intelligence Analyst (80%) July 2013 - January 2014
Bank Frey & Co. AG, Zurich

Support Assistant July 2011 - June 2013
PwC AG, Zurich

Intern HQ Management April 2011 - June 2011
Bombardier Transportation AG, Zurich

SKILLS & PROFICIENCY

R, Python
Used R as primary language for fully reproducible research, analysis and models in the context of portfolio management, Python for all other production backend services. Everything was version controlled through git.

DevOps
Deployed Docker-based services through Github CI/CD, including fully automated testing, to Amazon AWS, using infrastructure as code with Terraform and AWS CDK.

Project Management
Managed firm-wide multi-quarter projects spanning internal teams and external service providers. Primarily used Jira and Confluence as tooling.

Portfolio Management
Worked on all levels from research through to implementation, strategic to tactical asset allocation, using Bloomberg Terminal as well as Blackrock Aladdin.

Quantitative Investment Analysis
Backtesting of investment strategies, simulations and reporting for clients, portfolio construction as well as risk and performance analysis.