

## **Arizona State Retirement System Assistant Equity Portfolio Manager/Trader**

The Arizona State Retirement System (ASRS) Investment Management Division (IMD) is seeking an experienced, quantitatively oriented assistant equity portfolio manager/trader to assist in managing various aspects of the internally managed equity portfolios. The internally managed equity portfolios account for \$7.3 billion of the plans' \$28 billion total plan assets. ASRS IMD manages a combination of enhanced passive and passive funds and is currently developing several new strategies. Internal funds are managed using a team approach in which each member of the group is responsible for generating new investment ideas, critiquing and refining the ideas of others, and implementing those ideas in tradable investment strategies.

### **Responsibilities**

The incumbent will assist in the management of the internally managed portfolios (Large Cap, Mid Cap, Small Cap) which includes trading stock and derivative (e.g. futures and swaps) equity securities; performing pre-trade and post-trade analysis; corporate governance monitoring; management of corporate actions; maintaining trading relationships with the brokerage community; and the management of transitions for the externally managed equity portfolios. The assistant equity portfolio manager/trader is also responsible for: providing general market coverage to the Investment staff; monitoring the news related to significant portfolio positions; and compiling and analyzing quarterly trade data on the internally and externally managed portfolios.

### **Qualifications**

The ideal candidate will have significant investment related work experience that includes quantitative equity portfolio management; experience with holdings based portfolio management systems; experience with multiple trading platforms and the utilization of a variety of industry trading algorithms; pre-trade/post-trade analytics; and be a MBA or CFA charter holder or candidate.

### **Application**

Compensation for this position ranges from \$70k - \$90k. The ASRS offers excellent benefits, 4 weeks of vacation/ 2 weeks sick time, and a business casual work environment. Please submit a resume, including salary history, in confidence to: Lisa Hanneman, Administrative Project Coordinator, 3300 N. Central Avenue, 14<sup>th</sup> Floor, P.O. Box 33910, Phoenix, AZ 85067-3910. E-mail: [lisah@azasrs.gov](mailto:lisah@azasrs.gov)