

Arizona State Retirement System Fixed Income Portfolio Manager

The Arizona State Retirement System (ASRS) is seeking an experienced bond professional to manage a \$2.5 billion fixed income portfolio on a total return basis in addition to provide oversight to approximately \$2 billion in externally-managed fixed income assets. 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 be responsible for managing the internal enhanced-passive Lehman Aggregate portfolio within specified risk parameters. This includes analysis and trading of Treasuries, Agencies, Corporates, MBS, ABS, and CMBS, pre-trade and post-trade analysis, and maintaining trading relationships with the broker/dealer community. The Fixed Income PM is also responsible for: providing general market coverage and assistance with tactical asset allocation decisions, monitoring the news related to significant portfolio positions, compiling, analyzing quarterly trade and position data on the internally and externally managed portfolios, and additional projects and research as assigned by the Chief Investment Officer and Director.

Qualifications

The candidate will have significant investment related work experience that includes quantitative fixed income portfolio management; experience with holdings based portfolio management systems and risk models; experience with electronic trading platforms, expertise with Bloomberg; pre-trade/post-trade analytics; and be a MBA or CFA charter holder or candidate. Experience with fixed income derivative products preferred.

Application

Compensation for this position ranges from \$75k-100k. 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, 14th Floor, P.O. Box 33910, Phoenix, AZ 85067-3910. E-mail: lisah@azasrs.gov