

Arizona State Retirement System Senior Portfolio Analyst

The Arizona State Retirement System (ASRS) is seeking an experienced quantitatively oriented Senior Portfolio Analyst to support in the management of the ASRS's \$24 billion multi-asset class investment fund. The Senior Portfolio Analyst is part of the management team that participates in the tactical and strategic decision making process of the fund.

Responsibilities

The Senior Portfolio Analyst main focus will be the development of the ASRS risk budgeting initiative. The Senior Portfolio Analyst will also participate in asset allocation studies; research the potential of investment in new asset classes and recommend absolute return strategies; perform total fund performance and attribution; prepare and deliver investment presentations to the Board of Trustees and Investment Committee; and perform various ad hoc research projects. The Senior Portfolio Analyst interacts with the ASRS's investment group in all aspects of the fund's investment management.

Qualifications

The candidate will have significant investment related work experience that includes quantitative research or modeling and be an MBA or CFA charter holder or candidate. The candidate will also have a strong background in financial market theory, economic theory, mathematical statistics, and econometrics preferably developed through graduate course work or direct work experience. The candidate will have strong verbal and written communication skills.

Application

Compensation for this position ranges from \$70k-\$95k. The ASRS offers competitive compensation, excellent benefits and a business casual work environment. Please submit a resume, including salary history, in confidence to: Lisa Hanneman, Administrative Project Coordinator, 3300 N. Central Ave., 14th Floor, P.O. Box 33910, Phoenix, AZ 85067-3910. E-mail: lisah@azasrs.gov