

Arizona State Retirement System

For more than a half-century, the Arizona State Retirement System (ASRS) has provided retirement, health insurance and long term disability benefits to employees of the state, counties, municipalities, universities, community colleges, school districts and other political entities. With more than a half-million members and \$35.5billion in assets, we are a top performing benefit plan administrator with a solid reputation and sustainable plan design. Visit www.azasrs.gov to learn more about the ASRS.

Director of Quantitative Analysis & Research

Location: Phoenix

Compensation: \$85,000 - \$108,000 + Benefits

The Director of Quantitative Analysis & Research is an integral member of the investment management team working under the direction of the Chief Investment Officer (CIO) to research and develop asset allocation studies, investment performance evaluations, risk management methodologies and conduct studies seeking practical applications to the ASRS of advanced investment theories and concepts.

Illustrative duties include:

- Review, analyze and maintain a repository of investment research.
- Oversee ASRS's investment asset allocation and risk management functions by identifying and assessing portfolio risks in order to minimize unanticipated losses and uncompensated risks and optimize Total Fund risk-adjusted returns.
- Evaluate and recommend potential new asset classes and investment strategies; recommend and implement new investment management methodologies within approved policies and procedures.
- Work collaboratively with Investment Management Division (IMD) portfolio managers/analysts and ASRS investment consultants.
- Prepare and deliver investment presentations to the Board, Investment Committee, and Investment Asset Class Committees.
- Perform various ad-hoc research.

Preferences:

Academic

Undergraduate degree in mathematics or computer science; master's degree in finance, financial engineering, or risk management.

Certification

Chartered Financial Analyst

Experience

Five years' experience:

- developing computer models and reporting systems related to finance and investments
- using multiple programming languages, including R

Benefits:

The State of Arizona offers a comprehensive benefits package, including medical, dental, vision, wellness, life insurance for employees and dependents, short- and long-term disability, and flexible spending accounts. Another benefit to working for the ASRS is the excellent retirement program provided to our employees. We are located in midtown Phoenix, within walking distance from the Light Rail. We also provide free covered parking. We provide a stable work environment and an atmosphere that fosters a healthy work-life balance.

Please visit [Total Compensation](#) to learn more about benefits offered to our employees.

How to Apply:

Qualified candidates may apply online at Azstatejobs.gov, Job ID **23555**, or email resumes to jobs@azasrs.gov using "Director of Quantitative Analysis & Research" in subject line.

Position is open until filled.

Arizona State Government is an EOE/ADA Reasonable Accommodation Employer.
All newly hired employees are subject to the E-Verify Employment Eligibility Verification Program.
Candidates selected for hire will be subject to a background investigation to include credit and criminal history.
pref1, pref2, pref3, pref4