

Job Title: Investment Analyst-Quantitative Management
Reports To: Senior Portfolio Manager-Quantitative Management
Department: Quantitative Management
Division: Investments

Number of Openings: 1

Pay Range: \$85,841.60 - \$107,307.20 / annually with opportunity to participate in the OPERS Incentive Compensation Program

FLSA Status: Exempt

Accepting Applications Internally: Yes

Accepting Applications Externally: Yes

*Please read the [OPERS Personal Trading Policy](#) prior to applying. All candidates must be able to abide by the policy in order to be considered for employment.

SUMMARY: The Investment Analyst - Quantitative Management researches enhancements to internally managed equity quantitative factor, alternative risk premia, commodity, enhanced and global beta/index-oriented portfolios. The analyst is involved in assisting with the development and implementation of the daily investment management decision-making processes for the portfolios. They monitor portfolio exposures, derivatives use and portfolio risks, as well as performs portfolio trading, rebalancing and portfolio optimization/construction.

ESSENTIAL FUNCTIONS:

1. Researches ideas and implements strategies for enhancing returns in the commodity, currency, enhanced, tilt/active beta, risk parity and equity beta/index-oriented portfolios within the constraints of each portfolio's active risk budget.
2. Employs quantitative tools, screening, multi-factor analysis or other techniques to improve performance and/or manage the volatility of portfolio returns.
3. Designs and develops effective reports and analysis using Excel, SQL and other tools to monitor and manage stock, currency, derivatives exposure, risk and other portfolio characteristics for daily investment decision making.
4. Employs the use of derivatives where appropriate and permitted to enhance returns, control risk, replicate beta exposure or manage leverage. Such derivatives may include futures, forwards and index, country, sector or single security swaps and other instruments used to manage exposures to stocks, indices, sectors, countries and other asset types.
5. Monitors derivatives exposures and manages leverage of the various portfolios and uses knowledge of risk management and portfolio construction to optimize portfolio weights and to manage and direct the trading and rolling of futures, swaps, forwards and other derivatives instruments to assure the desired exposure and to maintain the leverage within permitted ranges.
6. Performs attribution analysis for assessing components of portfolio returns related to stocks, cash and futures, swaps and other derivatives and recommends modifications to portfolio strategy to improve returns.
7. Maintains expertise in the use of investment management technology systems including those related to risk management, portfolio optimization, order management, performance attribution and SQL database management. This includes the evaluation and monitoring of data sources for securities, derivatives and cash holdings, as well as index provider feeds.

8. Provide back-up for others in the Quantitative Management area by maintaining working knowledge of the policies, guidelines, analytics and procedures for the various portfolios in the group.
9. Performs other duties as assigned.

KNOWLEDGE, SKILLS, AND ABILITIES TO PERFORM ESSENTIAL FUNCTIONS

Education

• High school diploma or GED	• Required
• Bachelor's degree	• Required
• MBA	• Preferred

Qualifications

• Strong organizational skills	• Required
• Ability to work independently with minimal direction	• Required
• Ability to react quickly in stressful situations	• Required
• Ability to troubleshoot and problem solve independently	• Required
• Strong written and verbal communication skills	• Required
• Leadership skills	• Required

Experience

• 3 years' experience in investments, quantitative analysis or similar experience	• Required
• Proficient in the use of SQL coding	• Preferred
• Highly proficient with MS Excel; Strong knowledge of MS Office applications: MS Word; MS PowerPoint; Internet Explorer (browser software) and MS Outlook	• Required
• FactSet, Barra Aegis, Bloomberg, Eagle	• Preferred

Certifications/Licenses

• Chartered Financial Analyst (CFA) (or progress towards completion) strongly desired	• Preferred
• Within six months of hire, the candidate must meet the eligibility requirements to be licensed as a State Retirement System Investment Officer (SRSIO), which requires either: 1. Having achieved a passing score on one of the following:	• Required

a. Series 63 exam administered by the Financial Industry Regulatory Authority (FINRA) b. Series 65 c. Series 66 d. Level One of the Chartered Financial Analyst designation, or 2. Earning and being in good standing with the organization that issues any of the following credentials: a. Chartered Financial Analyst b. Chartered Financial Consultant, c. Chartered Investment Counselor d. Certified Public Accountant with a personal financial specialist designation	
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Physical Requirements* (if applicable)

*Reasonable accommodations may be made to enable individuals with disability to perform the essential functions. If repetitive physical movement is required to perform the essential functions of the position, please discuss with HR.

DISCLAIMER: *The above statements are not intended to be construed as an exhaustive list of all duties, skills and responsibilities required. The Ohio Public Employees Retirement System (OPERS) is an Equal Opportunity Employer. All employment is decided on the basis of qualifications, merit, and business need. Postings are typically available for five business days. OPERS retains the right to change, update, close and/or otherwise modify this job posting at its discretion for any reason and at any time.*