

Online Advertisement

Portfolio Manager (Quantitative Analyst) (PhaseCapital LP; New York, NY)(mult. Openings): The Portfolio Manager (Quantitative Analyst), reporting to the Chief Investment Officer, will be responsible for conducting quantitative research across assets and strategies and for managing portfolios with single or multiple asset classes. Additionally, the portfolio manager will collaborate with other portfolio managers, quantitative analysts, and technology professionals at the firm in the pursuit of building and deploying financial models. Specific responsibilities may include: conducting cross-asset and cross-instrument research; creating and enhancing both beta and alpha sources for our investment services; developing new products and enhancing existing services; developing products specifically for ETF structure; developing products for Chinese market, both equity and debt; enhancing and developing the firm's infrastructure and operating efficiency; developing and maintaining strong relationships with researchers in both the academic and professional community to understand recent developments in risk modeling, portfolio optimization, and statistical estimation techniques; and collaborating with internal staff to drive information sharing and leverage expertise.

Minimum requirements: PhD in Computer Science, Statistics, Quantitative Finance, or related quantitative field, and 2 years of relevant experience. Alternatively, will accept a Master's degree in Computer Science, Statistics, Quantitative Finance, or related quantitative field, and 5 years of relevant experience.

Must have: proven experience with all asset classes, both cash and derivative instruments; proven experience and knowledge of Chinese financial markets; demonstrated knowledge of ETF structure; demonstrated success in building, implementing, and applying robust financial models; demonstrated excellent analytical and financial skills; proven strong ability to work in a collaborative environment; demonstrated ability to present results to both expert and non-expert audiences; and proven verbal communication skills. (Unless otherwise indicated, PhaseCapital LP is seeking the ability in the skills listed above with no specific amount of years of experience required. All experience can be gained concurrently.)

Apply by resume only to Lorena Timko, Financial Controller and Chief Compliance Officer, PhaseCapital LP, 185 Dartmouth Street 7th Floor, Boston, Massachusetts 02116or e-mail resume to careers@phasecapital.com Reference: PMQA30480.

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