

JOHN KING

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Objective:

Leverage technical skills and financial knowledge while performing quantitative portfolio management and construction. Maintain and enhance existing strategies as well as prototype and develop new ones.

Skills:

- **Datasets:** Vendor data, security master & market data, optimization, trading, performance reporting
- **Finance Tools:** Chares River OMS, Blomberg Terminal, DAP / SAPI, TR QAI
- **Databases / Data Stores:** Microsoft SQL Server, Snowflake, MySQL, Redis, MongoDB
- **Programming:** Python (pandas, numpy, matplotlib), R, SPSS, C#, T-SQL, Tableau, JavaScript, CSS, HTML5
- **Frameworks:** Django, Tornado, Angular

Experience:

- **2017 - Present:** Acadian Asset Management - Model Integration (Embedded within the Equity Alternatives team)
 - » VP, Lead Analyst, Integration (2020 - Present)
 - » VP, Senior Analyst, Integration (2019 - 2020)
 - » AVP, Senior Analyst, Integration (2017 - 2019)

I built and currently maintain a large data cache that is used as the foundation for portfolio reporting, analytics and research by the Equity Alternatives team. This data is part of a larger framework that provides methods for data access, portfolio monitoring and reporting as well as research tools. I've built numerous reports leveraging this technology covering - factor returns, optimization & turnover, trading, positioning, custom attribution, cost control and market impact. Automated reports are used daily to monitor exposures and ensure the systematic process is operating error free. Research has been performed on account universe definition, risk trades, alpha and risk decomposition as well as alternate data sources. Currently, I've been directly involved in the details of implementing two new strategies, which has involved 3rd party vendor data analysis, procurement, mapping and implementation of investment ideas via code. I've been building a platform to streamline the process of idea generation to paper portfolio to live trading. This pipeline includes portfolio optimization leveraging cvxpy, trade automation via CRD, position tracing via Bloomberg PORT and SAPI. Finally, utilizing the existing Equity Alternatives analytics and reporting infrastructure to measure and monitor the portfolios.

- **2012 - 2017:** Acadian Asset Management - Information Technology
 - » AVP, Manager, Software Engineering (2014 - 2017)
 - » Senior Software Engineer (2021 - 2014)

In this role my experience at Acadian included running a software engineering team consisting of 7 developers, interfacing directly with business customers and delivering on large transformational projects such as a CRIMS implementation for trading. I was intimately involved with the details of Acadian's trading life cycle and delivered both workflow and technological enhancements. I've completed numerous projects including Bloomberg intraday data, TR Global Filings (ingestion, indexing and mapping), borrow cost reporting, etc. In the past I have performed data sourcing, supporting and validating new and existing data into the core Operational Data Store, Data Mart staging & associated Data Marts. Additionally, I supported the client reporting and analytic groups with change requests, enhancements and provided optimized datasets for visualization via Datawatch interactive dashboards. I also spent time performing performance tuning on complex SQL statements and SSIS packages. I have designed, built and implemented a cross-subject Data Mart spanning holdings, returns, valuation and risk metrics at a collated issue level in a shared dimension star schema model. This mart is the data source for a set of dynamic web visualizations utilizing D3.js and supporting custom drill to detail functionality. I have developed multiple reusable C# class libraries for a parallel bulk loading of partitioned tables, free-form text matching and automated unit testing. I have built custom C# applications to perform bulk SSIS package changes, Perficient automation, visual lineage tracking and more.

2008 - 2012: Monster.com

- » Manager - Global Data Warehousing (2011 - 2012)
- » Senior Data Warehouse Developer - Global Data Warehousing (2010 - 2011)
- » Data Warehouse Developer - Global Data Warehousing (2008 - 2010)

My last 2 years at Monster found me transitioning to a lead developer role and then to a management position. I spent a large amount of my time attending meetings, transferring business requests into requirements, designing data models and loading strategies. I was responsible for a global development team consisting of 12 developers and reported to the director of the global data team. While at Monster I was responsible for sourcing new and existing data to the core data warehouse and ancillary data marts utilizing DTS and SSIS ETL technologies. The loads I created and maintained ranged from basic bulk to complex incremental (SCD I & SCD II) and aggregate varieties in a VLDB environment. All ETLs were developed using dynamic environment techniques to ensure that they could be quickly moved between environments to support a robust SDLC. All database object creation and changes ...

- **2000 - 2008:** Southworth International
 - » Applications / Report Developer II (2007 - 2008)
 - » Developer / Administration (2005 - 2006)
 - » Senior Systems Technician (2002 - 2004)
 - » Systems Technician I (2000 - 2002)

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Education:

- **2020 - 2024 (expected)** Northeastern University - BS Analytics
- **1998 - 2000** SMTC - Computer Technology - Associates Degree
- **1994 - 1998** Cony High School

References:

Available upon request