JOHN KING

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Objective:

Quantitative portfolio manager with deep expertise in equity strategies, risk modeling, data data-driven alpha research. Seeking to contribute to a collaborative investment team where research rigor and implementation discipline are valued.

Technical Skills:

- *Programming* - Python (Pandas, NumPy, Scikit-learn), R, C#, T-SQL, JavaScript, HTML/CSS
- *Data Engineering* - SQL Server, Snowflake, Redis, MongoDB, MySQL
- *Visualization* - Tableau, Matplotlib, Plotly

Financial/Quant Tools:

- Charles River OMS, Bloomberg Terminal (DAPI/SAPI), Refinitiv Elektron/QAI
- Custom Optimization Frameworks (Cvxpy, Gurobi), Multi-Prime Portfolio Management

Quantitative Analytics:

- Time Series Analysis, Cross-sectional Regression, Clustering, Dimensionality Reduction, Outlier Detection

Experience:

- **2022 - Present**: Acadian Asset Management - Equity Alternatives
  - » VP, Portfolio Manager, Equity Alternatives (2022 - Present)

    - ◦ Responsible for the daily management of a large 5x leveraged long/short equity portfolio
    - ◦ Build, maintain and enhance custom optimization framework to manage complex multi-prime, leveraged, long/short portfolios
    - ◦ Research, develop and validate custom built risk models tailored for risk management in bespoke equity strategies
    - ◦ Directly interface with the internal trading desk to ensure trading objectives are met while minimizing cost
    - ◦ Collaborate with the Alternative Treasury Operations group on fund management, broker relationships and cost controls
    - ◦ Manage individual sleeve portfolios as part of a larger multi-strat book
    - ◦ Work as part of team that oversees the entire multi-strat fund
    - ◦ Perform investment research to enhance the process, fund performance and idea generation

- **2017 - 2022**: Acadian Asset Management - Model Integration (Embedded within the Equity Alternatives team)
  - » VP, Lead Analyst, Integration (2020 - 2022)
  - » VP, Senior Analyst, Integration (2019 - 2020)
  - » AVP, Senior Analyst, Integration (2017 - 2019)

    - ◦ Built and maintained a large data cache and abstraction layer that exposes universes and data elements
    - ◦ Technical lead within the group with stewardship responsibilities over the equity alternatives Python framework
    - ◦ Designed and built portfolio objects with collections of reusable analytic functions for centralized analysis
    - ◦ Directly involved with new strategy design, testing and implementation - from conception to live trading
    - ◦ Perform research on alpha & risk factors, trading and alternative data sets as well as near-term trading signals
    - ◦ Developed and maintained a nightly job cycle with automated reporting on exposures, positioning, attribution and more
    - ◦ Work directly with the internal trading desk while rebalancing, including monitoring liquidity events, hedging requirements and other market impacts
    - ◦ Designed bidirectional integration with Bloomberg exposing functionality on the terminal and through Server API

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

    - ◦ Led a software engineering team consisting of 7 developers focused on large transformational projects
    - ◦ Interacted with and provided technical support to the front office research, trading and portfolio management functions
    - ◦ Intimately involved in the documentation and reengineering of the trading life cycle
    - ◦ Integrated new data with existing sources including semi-structured broker and text data
    - ◦ Built and maintained an Operational Data Store and Data Marts to support reporting and analytics
    - ◦ Led modernization efforts to standardize data access and adopt new tools for visualization and analytics

  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)

    - ◦ Experience spanned individual contributor, team lead to managing 12 developers globally in support of the global data team
    - ◦ Built and maintained Operational Data Stores, Data Warehouses and Data Marts to support both internal and customer facing analytics
    - ◦ Designed large scale transactional data processing pipelines to ingest data in near real-time
    - ◦ Leveraged knowledge of the Internet, Advertising and Fees business to successfully model data in support of analytics
    - ◦ Followed a rigid product release cycle with classic SDLC processes, automated code testing and promotion

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

    - ◦ Directly responsible for the technical infrastructure covering multiple sites across the country
    - ◦ Built and maintained custom software to integrate ERP data directly into CAD systems
    - ◦ Developed a Data Warehouse system to centralize and automate reporting and ad-hoc analytics
    - ◦ Delivered automation software to multiple business units to streamline processes and improve data capture

Education:

- **2020 - 2023**   Northeastern University - Bachelor of Science - BS, Analytics
- **1998 - 2000**   SMTC - Associates Degree - AS, Computer Technology
- **1994 - 1998**   Cony High School