

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:

- Axioma, Northfield, 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 risk models tailored for risk management in bespoke equity strategies
 - Respond to client requests, craft tailored commentary and produce custom material covering complex strategies
 - Manage individual sleeve portfolios as well as participating in the management of the entire multi-strategy fund
 - Perform investment research to enhance the process, fund performance and idea generation
 - Directly interface with the internal trading desk to ensure trading objectives are met while minimizing cost
 - Collaborate with Alternative Treasury Operations on fund management, broker relationships and cost controls
- **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 other key portfolio metrics
 - 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 and provided technical support to 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 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