

# JOHN KING

[kingjohn1024@gmail.com](mailto:kingjohn1024@gmail.com) | <https://github.com/KingJohn1024>

617-909-8404 | Scituate, MA

## **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 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
    - Respond to client requests, craft tailored monthly commentary and produce custom material covering complex strategies
    - Manage individual sleeve portfolios as well as participate in the management of the entire multi-strategy 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 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 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