

Quantitative Analyst

The Tennessee Consolidated Retirement System is seeking a Quantitative Equity Analyst to provide analytical support for the plan's equity investments. The Quantitative Equity Analyst reports directly to the Director of Equities and will work closely with the Director and the Senior Quantitative equity portfolio manager in providing portfolio analytics/reports supporting the investment discipline, performing back testing and quality control of multi-factor models for stock selection and group weighting, conducting portfolio optimizations, creating and maintaining financial and economic databases, and other equity related analysis as needed.

The successful candidate must have a graduate degree in an appropriate discipline (Finance, Engineering, Statistics, or similarly quantitative field) or a Bachelor's degree with 3 years professional experience and have passed at least Level 1 of the Chartered Financial Analyst (CFA®) program. Advanced Excel skills as well as basic computer programming experience handling and analyzing large data sets are required. Proficiency with statistical software such as SAS, Matlab, or S+ is required.

The successful candidate should be able to contribute immediately to TCRS processes, mentor analysts and other portfolio managers, and contribute to the management of TCRS. The successful candidate will have demonstrated a commitment to adhering to the highest standards of professional ethics. In addition to the TCRS portfolio, the candidate may participate in the management of other monies under the direction of the Treasurer.

The Investment Division is a fully integrated part of the Treasury Department, which has over 200 employees. The State Treasurer is elected by the Tennessee General Assembly for a two-year term in January of odd numbered years. For more information on the Tennessee State Treasury Department, including the current Annual Reports, please refer the following website: www.treasury.tn.gov.

Compensation is designed to attract the best-qualified applicants and includes a competitive base salary commensurate with experience and qualifications with a performance incentive. Health insurance, 401(k) and 457 deferred compensation plans, paid vacation, sick leave, and

other benefits are also provided. Employees hired on, or after, July 1, 2014 will participate in a hybrid retirement plan consisting of a participatory defined benefit plan combined with a defined contribution plan which has a matched component. Employees are covered by FICA, but Tennessee does not have an income tax on wages.

Each applicant should provide an email address for timely communication. Finalists for this position will be expected to agree to, and provide information for, a comprehensive background check.

This position offers a stimulating and rewarding opportunity to work with a talented team of investment professionals in a creative environment.

To apply, submit your resume to: Treasury.Resumes@tn.gov

The State of Tennessee is an Equal Opportunity Employer.
