



STATE OF ALASKA  
invites applications for the position of:

## State Investment Officer [Public Equity] (PCN 04-5029)

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**Job Code:** X0881

**Job Title:** State Investment Officer [Public Equity]  
(PCN 04-5029)

**Open Date:** 2/7/24

**Closing Date:** 2/29/24 05:00 PM

**Position Open To:** All Applicants

**Job Type:** Full Time

**Range:** N/A

**Salary:** Depends on Qualifications

**Department:** Revenue

**Division:** Treasury

**Location:** Juneau

**Bargaining Unit:** Exempt

**JOB DESCRIPTION:**



The Treasury Division of the Alaska Department of Revenue manages \$50 billion in investments for the State's retirement systems and other accounts. Portfolio Management directly invests in fixed income, public equity, and alternative investments including private equity, private credit, and real assets. The group has a long track record of successful investing that positively impacts the lives of Alaska retirees and residents. Portfolio Management career opportunities are a rewarding combination of dynamic capital markets and service to Alaskans.

Alaska Department of Revenue Treasury Division Website: <http://treasury.dor.alaska.gov/>

#### **SCOPE AND RESPONSIBILITIES:**

As a member of the Public Equity team, the person holding this position will have the opportunity to work on multiple investment management and data analytic tasks supporting the management of \$13 billion AUM of public equity portfolios, \$8 billion internally managed and \$5 billion externally managed. A successful candidate will have an interest in working across multiple investment management specialties, a sense of curiosity with a desire to learn combined with a SQL and programming background. This position will need to balance multiple projects, working with portfolio managers to set and re-evaluate priorities, often under time pressure and with an attention to detail.

Depending on the candidate's experience and interest, they will assist in daily operational tasks, portfolio management tasks and data-driven quantitative research (data pipeline management, SQL, R).

## **PRINCIPAL DUTIES:**

- Assist with daily operational tasks
  - position reconciliation
  - cash forecasting
  - trade settlement
  - corporate action management and reporting
  - work closely with middle office to troubleshoot and resolve operational issues
  
- Assist with portfolio management and investment tasks
  - monitor and update portfolio target benchmarks
  - trade routing and management
  - develop reports for the Alaska Retirement Management Board, the DOR Commissioner and other State leadership
  - become familiar with internally managed portfolios and provide depth of coverage for portfolio managers
  
- Assist with quantitative research
  - gather, consolidate, and centralize data from various sources into a relational database (MS SQL or MySQL/MariaDB)
  - manage database structure and indexing to maximize performance
  - author SQL queries to retrieve data for portfolio managers
  - maintain data pipeline R scripts used for ETL processes

## **MINIMUM QUALIFICATIONS:**

- Bachelor's degree
- 3 years of experience writing SQL queries, developing SQL reports and/or managing a relational database
- An interest in working in multiple specialties and developing a "wide-but-shallow" view of the day-to-day institutional investment management
- Interest in pursuing CFA Charter

## **PREFERRED QUALIFICATIONS:**

- Institutional investment experience
- Quantitative finance experience
- 5 years of experience writing SQL queries, developing SQL reports and/or managing a relational database with a focus on data/research-driven tasks
- 5 years of experience working in a programming language such as Python, R, Julia, C++ or C# ideally performing research and modeling work
- Experience with Excel, PowerQuery, PowerBI and Bloomberg Terminal
- Experience with REST APIs and finance data vendor products such as FactSet or S&P ClariFi/Xpressfeed

**ADDITIONAL REQUIRED INFORMATION:**

**EEO STATEMENT**

The State of Alaska complies with Title I of the Americans with Disabilities Act (ADA). Individuals with disabilities, who require accommodation, auxiliary aides or services, or alternative communication formats, please call 1-800-587-0430 or (907) 465-4095 in Juneau or TTY: Alaska Relay 711 or 1-800-770-8973 or correspond with the Division of Personnel & Labor Relations at: P.O. Box 110201, Juneau, AK 99811-0201. The State of Alaska is an equal opportunity employer.

**HOW TO APPLY:**

Submit a cover letter, resume, and professional references via email or mail.

EMAIL: [dor.trs.admin@alaska.gov](mailto:dor.trs.admin@alaska.gov)

MAILING ADDRESS:

**Chief Investment Officer**  
**Treasury Division**  
**Portfolio Management Section**  
P.O. Box 110405  
Juneau, AK 99811-0405