

STRS Ohio, STRS

The State Teachers Retirement System of Ohio (STRS Ohio) is seeking a Director, Asset Allocation and Strategy Investments to join the Investment/Management team. Nearly two-thirds of STRS Ohio's investment assets are managed internally by more than 100 Investment Department professionals.

Established in 1920 and serving Ohio's educators, STRS Ohio is one of the nation's premier retirement systems, serving over 500,000 active, inactive, and retired public-school teachers, and university faculty members, managing approximately \$92.8 billion as of June 30, 2023, in assets and paying more than \$7 billion in benefits annually.

STRS Ohio provides a competitive pay, and a comprehensive benefits package including on-site parking, educational assistance, subsidized medical insurance, fully paid dental and life insurance, vacation and sick leave, retirement benefits and on-site fitness center. At STRS Ohio, you can experience rewarding work in a professional, business casual work environment. We welcome, celebrate, and promote respect for everyone. We are continually seeking bright and talented individuals to join our team.

Compensation:

Competitive Pay

Work Schedule:

8:00am-5:00pm Monday through Friday, with up to two days per week remote work opportunities.

General Summary:

Under the direction of the deputy executive director, Investments and Chief Investment Officer (CIO), assist the CIO in the oversight of the entire Investment Department to ensure quality management and performance of the total investment assets.

Summary of Responsibilities:

- Assist the CIO in the management of the investment assets of State Teachers Retirement System of Ohio (STRS Ohio) to meet the long-term performance objectives of the total fund.
- Support the CIO in the overall implementation of the investment program, strategies, risk management, transactions and compliance with the Investment Objective and Policy Statement and other board policies, investment policies and guidelines.
- Monitor overall total fund asset allocation and liquidity; coordinating total fund rebalancing such that investment and liquidity objectives are met.
- Conduct rigorous asset allocation analysis applying portfolio theory, quantitative and qualitative analysis and make strategic and tactical asset allocation recommendations.
- Develop, research and review existing and new investment strategies based on rigorous due diligence and make recommendations.
- Oversee economic research, analysis and recommendations.
- Monitor market conditions and industry trends by developing quantitative and qualitative risk signals leading to strategic and tactical recommendations.

- Maintain a total fund portfolio analytics system in coordination with multiple asset class portfolio analytics systems.

The above list of duties is intended to describe the general nature and level of work performed by persons assigned to this classification. It is not to be construed as an exhaustive list of duties performed by the persons so classified, nor is it intended to limit or modify the right of any supervisor to assign, direct and control the work of associates under his/her supervision.

Summary of Qualifications:

- Bachelor's degree required; emphasis in business administration, economics, statistics, finance applied mathematics or a quantitative oriented field preferred.
- Master's or Doctorate degree preferred; emphasis in business administration, economics, statistics, finance applied mathematics or a quantitatively oriented field preferred.
- Previous supervisory and leadership experience leading, coaching and mentoring associates preferred.
- Ten or more years of demonstrated multi-asset class experience with a comparable institutional investment manager, institutional investment consultant, asset management or investment bank with an emphasis on risk management, quantitative investment research and portfolio management analytics required.
- Thorough knowledge of economics, finance and statistics including asset pricing theory, portfolio theory, modeling, benchmark analysis and performance measurement.
- Extensive experience with portfolio and risk management systems and knowledge of computer programming in relevant statistical/analytical software such as Python, Matlab, R, SAS and SQL required.
- Chartered Financial Analyst (CFA) Charter holder preferred.
- Eligibility for licensure as a state retirement system investment officer required.