Risk Manager Sample Resume

**QUANTITATIVE STRATEGIES | ALGORITHMIC TRADING | RISK MANAGEMENT**

* Proven track record of executing risk management function, establishing risk infrastructure and innovating quantitative strategies at global macro funds active in FX, Interest Rates, Equities, Commodities and Credit derivatives.
* Use modern programming paradigms and technology to scale up and trade fundamentally-driven algorithmic trading intuitions.
* Additional specialties: quantitative finance, risk analytics, statistical market analysis, autonomous algorithmic trading, interest rate modeling, big data, optimization, rapid prototyping, high-performance computing and process automation.
* Respected as a savvy, resolute, strategic and pragmatic agent for executing change in a fast paced, start-up environment.
* Team leadership, exactitude, organizational, collaborative, analytical and technology proficiencies are key collateral strengths.

**EXPERIENCE**

## XYZ INVESTMENT GROUP | New York, NY xxxx - Present

*VP, Risk Manager*

* Risk manager of the Liquid Markets Division of XYZ, covering Global Macro, Complex Asia and LMNOP Funds.
* Advised and restructured LMNOP Fund after risk-return tradeoffs, quantitative analysis and optimal risk capital allocation.
* Provide daily summary of Firm's exposures, trading activity, Pnl, risk measures, betas, stress and limits for senior management.
* Implement systematic trading systems, dynamic asset allocations and new trading strategies, collaborate with risk takers, scrutinize economic developments and investment research to identify new opportunities and improve existing strategies in R and Matlab.
* Enhance risk reporting framework and risk measures. Develop tools for CIO and traders in VBA and Bloomberg API.

## ABC CAPITAL ADVISORS | New York, NY xxxx - xxxx

*Sr. Risk Manager*

* Executed the risk management function and later on performed as an acting CRO at a $2.5B capital start-up Global Macro fund.
* Performed complex investment modeling and analyses of various forms of risk across interest rates, currencies, commodities, equity, futures and credit derivatives, with emphasis on market risk, beta and volatility adjusted exposures, risk adjusted returns, portfolio optimization, VaR, stress testing, scenario analysis, correlations, concentration, leverage, counterparty and liquidity risks.
* Used sophisticated mathematical models and statistical methods (PCA/MC), empirical macroeconomic research and data mining to formulate, implement and back-test trading algorithms, signals and strategies exploiting fundamental inter-market relationships.
* Analyzed time-series of data, built tools to study correlations, effectiveness of hedging strategies and short term price indicators, evaluated portfolio risk, drawdown, profitability, and worked with traders to understand their trading needs and requirements.
* Scrutinized worldwide economic developments, market trends and participated in macro research activities.
* Evaluated prospective managers, allocated capital, developed Risk Manual, Due Diligence Questionnaire and risk infrastructure.
* Provided input on business issues. Liaised with Partners, Traders, IR, Operations, Legal and outside strategic partners.

## 123 CAPITAL ADVISORS | New York, NY xxxx - xxxx

## *Market Risk Manager*

* Managed risks across commodities, interest rates, fixed income, equity, credit and electricity derivatives trading.
* Assisted PM in managing complex natural gas options book, option expirations, conversions, assignments and cost.
* Produced volatility surfaces using natural gas and power listed options, validated option's Greeks.
* Performed risk/reward assessments, evaluated hedging strategies via quantitative analysis, modeling and risk sensitivity studies.
* Replicated RiskMetrics’ VaR calculations for interest rate options using FinCad. Expanded this tool to determine exposures under various rates and volatility shocks. Participated in validation of Murex, OpenLink and RiskMetrics systems integration.
* Built historical single name CDS spreads database. Defined and implemented credit and interest rates stress factors.
* Enhanced risk infrastructure, enabling proactive risk management and timely response to senior management's ad-hoc requests.

## INVESTMENT BANK | New York, NY xxxx - xxxx

*Vice President, Market Risk Management, Interest Rate Derivatives (IRD)*

* Oversaw risks for Interest Rates Flow, Exotics Options, Bermudan Swaptions, Swaps, Agency, MBS and Treasury trading desks.
* Performed monthly stress testing, designed new scenarios and limits, reviewed and approved models for new products and large/non-standard transactions. Participated in global IRD risk, strategy and model review meetings.
* Performed in-depth reviews of trading drawdowns, stress scenarios analysis for proprietary interest rates options portfolios and P/L attribution risk analysis to identify/account for higher-order, secondary risks.
* Performed price testing, modeling, statistical analysis, reviewed trades, blotters, marks and model assumptions for Interest Rate Exotics, including RIBs, CMSRIBs, TARNs, YCSOs, KO Swaps, Digitals and more. Reported findings to Head of Rates Trading.
* Built complex tools and models, e.g., to identify and manage matrix Vega concentration/correlation exposure and Vega VaR. Investigated Black Vol vs. Normal Vol stress testing methodology.

## 123 COMPANY | New York, NY xxxx - xxxx

## *Financial Analyst* xxxx - xxxx

* Consolidated, analyzed and reported on $15mm budget for division’s 12 units and $1 billion procurement.
* Performed multi-year operating planning, month-end closings, forecasted sales, expenses, profitability and headcount for all units.
* Realized $350k savings performing analysis of vendors' credit and financial statements, contracts, quotes and internal costs.

## *Engineering Staff* xxxx - xxxx

* Graduated with top ratings from a selective Leadership Development Program, completed several rotational assignments.
* Assisted in management of $7 billion Defense program.
* Managed team and led design projects, including product specification, budgeting, pricing and presentations to clients.
* Created digital signal processing algorithms, statistical tools and parametric antenna models in Matlab, C++, VBA and UNIX.
* Designed GaAs integrated semiconductor devices for radar transmitters. Reduced by 78% the time for analysis of data.
* Evaluated capabilities, performance and competitive position of several radar systems, wrote a conclusive white paper.
* Held U.S. Government Top Secret level clearance.

**EDUCATION**

**123 UNIVERSITY |** New York, NY

**MSE**, Telecommunications and Networking | xxxx

**ABC INSTITUTE OF TECHNOLOGY |** New York, NY

**MS**, Electrical Engineering, 3.57 GPA | xxxx

**BS**, Electrical Engineering, Minor in Computer Engineering, Dean’s List | xxxx

Certificate in Quantitative Finance (**CQF**) | xxxx

**CFA INSTITUTE**, Chartered Financial Analyst (**CFA**) | xxxx

**SKILLS & ACTIVITIES**

**Computer**: R / QuantStrat, Matlab, Python / Pandas, FinCad, Bloomberg API, VBA, C++, SQL, Imagine, PitTrader, OpenLink, Risk Metrics, Murex, UNIX, TradeStation's EasyLanguage

**Interests**: Rule Based Automated Trading, Quantitative Finance, Econometrics, Option Strategies, Fundamental Analysis of Global Markets and Several Sectors, Emerging Technologies, Financial History

**Activities**: Kayaking, Yoga, Playing Cards, Mountain Biking