

**SENIOR RISK SAMPLE RESUME**

**EXPERIENCE**

**123 Capital Management, LLC, New York, NY** xxxx ‐ Present

*Global Alternative Investment Manager*

**Senior Quantitative Analyst**

*Risk Management/Asset Allocation/Portfolio Optimization: Quantitative Research & Trading, Portfolio Optimization, Portfolio Construction, Risk Management.*

• Developed alpha-generating models involving multiple asset classes used in the team’s Tactical Asset Allocation Portfolios. Performed back testing and validation of models using Matlab, Excel & VBA.

• Researched, developed, and applied methods for analyzing historical financial market data to reveal underlying patterns, correlations and trends.

• Developed Matlab based trade analytics tool to back test systematic strategies and evaluate alpha model performance and quality.

• Researched, documented and tested the performance improvements achieved by covariance matrix improvements achieved using alternative co-movement measure instead of correlation in the Portfolio optimizer.

• Monitored and reported risk across multiple portfolios and perform ad-hoc analysis on portfolio characteristics.

• Analyzed market and equity risk data, building and maintaining reports prepared for Portfolio Managers and senior management.

**ABC Capital Management, LLC, New York, NY** xxxx ‐ xxxx

*Long/Short Equity hedge fund*

**Quantitative Risk Analyst**

*Risk Management/Quantitative Research/Trading: Risk Management, Risk Reporting, Performance attribution and analysis, Quantitative Analytics, Data Analysis, Data Validation, Systems development.*

• Designed and developed risk management and P&L reporting platform enabling the firm to effectively monitor the risk of multiple trading strategies.

• Designed and developed daily position Consolidation, Reconciliation, P&L and Risk calculation systems using Matlab, Excel, VBA and SQL.

• Developed portfolio stress tests that incorporate Monte Carlo simulations, Barra style multi‐factor models.

• Daily Risk reporting, analysis and management of the risk software.

• Revamped fund risk reporting including custom strategy VaR segmentation and risk factor analysis.

• Analyzed and understood the information included on risk reports in order of effectively communicate with Portfolio Managers, respond to questions and conduct risk investigation.

• Implemented a generalized framework for performance attribution based on fund, strategy, sector and other user-defined levels and analyzed the performance of various strategies.

• Worked with other groups, marketing, IT, to identify and implement solutions for external and internal requests such as reports, data quality improvement and reporting processes improvements.

**XYZ Investors Inc, New York, NY** xxxx ‐ xxxx

**Research Analyst**

• Designed database model for storing data for Survey 2006 in SQL and optimized queries of retrieve data within few seconds to improve efficiency.

**123 Company, New York, NY** xxxx ‐ xxxx

**Software Engineer**

**SKILLS**

• **Programming:** Matlab, VBA, SQL, R, Advanced MS Access & Excel.

• **Financial:** S&P ClariFi. Risk Metrics.

• **Certifications:** CFA level III candidate**.**

**EDUCATION**

**ABC University** xxxx

• Master of Science in Computer Science

**XYZ University** xxxx

• Bachelor of Engineering in Electronics