

First Quadrant Job Description

Job Title: Risk Analyst

SUMMARY

Risk Analyst helps develop analytical models and reporting systems used to support the investment process and portfolio risk management.

ESSENTIAL DUTIES AND RESPONSIBILITIES include the following. Other duties may be assigned.

- Analyzing risk and risk/return profile the equity and global macro strategies
- Reporting risk and performance data to senior management and investors
- Conducting statistical analysis on historical prices and returns.

EQUIPMENT/SOFTWARE USED

PC; general office equipment; UNIX (Solaris), and Windows. Software used: Microsoft Word, Microsoft Excel, SAS, PERL, JAVA, and C/C++.

QUALIFICATIONS To perform this job successfully, an individual must be able to perform each essential duty/responsibility satisfactorily. The requirements listed below are representative of the knowledge, skill, and/or ability required to complete the essential functions.

- **EDUCATION and EXPERIENCE:** At least a Bachelor's degree from a four-year college or university. Prior experience in financial industry (asset management or financial software vendor) is highly desirable.
- **LANGUAGE SKILLS:** Ability to effectively communicate in English both verbally and in writing. Ability to effectively present information in one-on-one and group situations to employees and third parties.
- **DATA SKILLS:** Prior experience with financial data (e.g., Compustat, IBES, CRSP), analysis tools (e.g., FactSet, MarketQA, Bloomberg), statistical software (e.g. SAS, S-PLUS, MATLAB), and knowledge of programming languages (e.g. Perl, SQL, Java) is a strong plus.
- **OTHER SKILLS:** Ability to work collaboratively with others on individual research projects. Ability to provide critical feedback and constructive criticism to others on their own separate work. Ability to listen and respond objectively to ideas and suggestions from others in a constructive manner.