



Specification

Investments Risk Analyst

Organization

Established in 1932, Georgia Tech Foundation, Inc. fosters and manages gifts given in support of academic excellence in the spirit and traditions of the Georgia Institute of Technology. The Foundation is honored to be entrusted with this mission and encourages every person working on its behalf to always:

- Promote the cause of higher education in the State of Georgia
- Receive and manage financial donations received by the Foundation for support and enhancement of the Georgia Institute of Technology
- Assist the Georgia Institute of Technology in its role as a leading educational and research institution.

The Georgia Tech Foundation is in the process of expanding its investments management team and is seeking applicants for the position of Investments Risk Analyst.

Responsibilities:

The Investments Risk Analyst plays an integral part in designing and recommending financial risk management strategies to further enhance the risk/return profile of the Georgia Tech Foundation Endowment. The responsibilities of this position include, but are not limited to:

- Aggregate risk across all asset classes and develop a framework to monitor the major drivers of risk across the plan
- Conduct portfolio-level factor analysis and asset allocation analysis
- Perform scenario analysis based on current exposure and build models to measure the effect of asset allocation changes
- Support the Investment team to develop a capital markets assumptions framework for use in strategic and tactical asset allocation decisions
- Assist in designing strategies to effectively hedge/mitigate systematic risk in support of achieving plan objectives
- Maintain financial models and tools used to analyze and mitigate risk across the portfolio

Georgia Tech Foundation

Investments Risk Analyst

Responsibilities:

- Model and analyze foreign exchange transactions to ensure best execution and validate currency exposure for hedging purposes
- Working knowledge of derivative markets, futures, options; swaps a plus

Qualifications:

The successful candidate will have:

- Minimum of a BA or BS degree required; CFA and/or advanced degree preferred. Major in Economics, Financial Engineering, Mathematics, or similar discipline is preferred
- 2-5 years of relevant investment and analytical experience in a quantitative role
- Good understanding of portfolio theory, qualitative research, and analysis
- Good knowledge of econometric principles is desired
- Ability to work in a team environment and individually
- Ability to think critically with a high degree of attention to detail
- Experience in statistical modeling with R, Matlab, SAS, or Python is a plus

Salary commensurate with experience

If interested, please submit resume and salary requirements to
gtfinvestments@gtf.gatech.edu.