



# Position Description

Position Title: Risk Analyst	Type of Position: Full-Time Regular
Department: Risk Management	Reports to: Chief Risk Officer; Manager Risk Analytics
Date: 01/06/17	FLSA Status: Exempt

## Position Overview

DoubleLine Capital is seeking a fulltime Risk Analyst to work with the Risk Management team. The Risk Analyst will participate in a fast-paced, multi-task environment in collaboration with analysts, traders and portfolio managers. He/she will support the investment teams by implementing advanced analytical techniques to scrutinize large data sets and analyze portfolios and securities across a variety of asset classes. The Risk Analyst will present analysis to the investment team in a clear and concise manner. The ideal candidate should have a strong passion for risk research and insight generation.

## Job Functions

- Support portfolio managers by carrying out top-down and bottom-up research across multiple investment markets;
- Conduct surveillance of investment positions and track evolving risk factors;
- Develop and maintain analytical solutions to scrutinize large data sets;
- Interact with portfolio managers, traders and other analysts to perform collaborative projects;
- Prepare reports for internal portfolio management, external clients and consultants in a timely manner;
- Produce portfolio risk analysis and reports;
- Manage and improve the fund's infrastructure, including tools for portfolio and risk management, counterparty exposures and market analysis;
- Daily reporting: monitoring existing portfolio and counterparty exposures; and
- Daily interaction with team members for cross-coverage and support.

## Qualifications

- Advanced degree in a Risk discipline.
- Minimum 3-5 years of direct experience in Risk role.
- Solid academic and professional background.
- Proven aptitude for advanced analytic techniques (simulation, regression, etc.).
- Experience working with large datasets/databases.
- Strong technical skills, including Microsoft Excel, PowerPoint and VBA.
- Experience working with Risk and statistical software preferred (e.g. MATLAB, R, SAS).
- Solid understanding of risk management, [sensitivities (greeks), VaR, and stress-testing/scenario analysis], working knowledge of Fixed Income (Structured Products, HY, Corp bonds, Emerging Market Fixed Income, Bank Loans, etc.), Swaps, Options, Credit Derivatives and FX and experience.
- Familiarity with third-party data providers (e.g. Bloomberg).

## **Position Description – Risk Management Risk Analyst (Cont'd)**

- Strong research skills, including ability to be creative in finding answers.
- Ability to prioritize time and tasks effectively and meet deadlines.
- Ability to present analysis clearly and effectively.
- Good command of written and spoken English.
- Outstanding initiative and a strong work ethic.
- Excellent interpersonal, written and verbal communication skills.
- Team-oriented and must possess strong integrity and professionalism.

NOTE: The above statements are intended to describe the general nature and level of work being performed. They are not to be construed as an exhaustive list of all responsibilities, duties and skills required. All employees may be required to perform duties outside of their normal responsibilities from time to time, as needed, to meet the ongoing needs of the organization.

***DoubleLine Group LP is an Equal Opportunity Employer.***