

JOB OPENING

University of Illinois Treasury Department

Job responsibilities:

Major responsibility of this intern includes assisting the Treasury Department design and develop a portfolio risk dashboard, performing fundamental and quantitative research on fixed income products and participating into several risk and investment analytics projects.

1. Portfolio risk dashboard designing and reporting
 - Maintain the dashboard data loading process.
 - Create workflow of downloading data from Bloomberg, storing data in database and feeding data into dashboard on an ad hoc basis.
 - Design and develop new risk sections on the dashboard
2. Research on Fixed income securities
 - Perform fundamental and quantitative research on the fixed income securities that are on our watch list
 - Identify key risk indicators of various fixed income risk topics
3. Quantitative system construction
 - There are several quant projects such as internal credit rating system, portfolio VaR and scenario analysis etc. You will participate in model design and validation as well as system development using Matlab, VBA and MS Access.

Requirements:

- Good analytical and quantitative skills.
- Experience with Microsoft Excel, Access (or other SQL software) and Matlab is preferred.
- Knowledge of financial markets; fixed income products is preferred.
- Good communication skills.
- Commitment of January/February 2016 through at least December 2017 preferred