



Notice of Open Position

Title:	Portfolio Analyst
Location:	650 Fifth Ave., 19th Floor, New York, NY
Reports to:	Senior Investment Officer
FLSA Status:	Full Time – Exempt

The mission of the Doris Duke Charitable Foundation is to improve the quality of people's lives through grants supporting the performing arts, environmental conservation, medical research and child well-being, and through preservation of the cultural and environmental legacy of Doris Duke's properties.

JOB SUMMARY

Reporting to the Senior Investment Officer, the Portfolio Analyst is responsible for applying quantitative skills and experience to enhance the performance of the foundation's investment portfolio. Specific responsibilities include data aggregation, portfolio analytics, model-building for stress testing; and portfolio- and manager-level risk management and performance attribution, including development of necessary tools. The Portfolio Analyst may also support the team with manager due diligence and researching prospective investment managers.

ESSENTIAL FUNCTIONS

Analytics & Risk Management:

- At the portfolio and asset class levels, provide analytical support for and coding of quantitative measurement and reporting systems; reporting on risk factor exposures (such as market exposures, economic exposures, portfolio concentrations and correlations) and risk-adjusted performance measures; and running stress tests and scenario analyses;
- At the manager level, analyze embedded risks and biases in manager return histories; measure and forecast manager performance both in absolute terms and relative to peers; highlight abnormal manager under- or outperformance; and measure, evaluate and monitor active risk and performance attribution of managers;
- Work with the investment team to provide quantitative analytical support and capital markets research to assist in capital allocation and rebalancing decisions.

- Create and maintain systems to capture and analyze relevant manager and financial data;
- Assist the team in evaluating existing managers, conducting due diligence on prospective investment managers and monitoring the performance of all such managers;
- Complete special projects as requested, including research of opportunistic investments, risk measurement, performance attribution and key drivers of returns.

Communications:

- Prepare reports and other materials on investment analytics for presentation to the team and Investment Committee;
- Formulate and effectively communicate results of investment performance attribution and risk management;
- Contribute on an ongoing basis to discussions with the team regarding capital allocation and manager hiring and termination decisions, in all asset classes.

Operations:

- Correspond with investment managers to gather and maintain data for recordkeeping;
- Prepare monthly reports for distribution.

QUALIFICATIONS

- Bachelor's degree required; M.B.A. or other advanced degree in Quantitative Finance, Economics, Statistics or Mathematics a plus;
- Two to four years of financial market experience, including strong quantitative and modeling skills;
- Expertise using Excel required (coding experience a plus);
- Previous experience with risk factors in both a portfolio- and manager-level context, portfolio simulation methods, scenario analysis and stress testing, tail risk, illiquidity risk, and/or other non-traditional risk factors, and modeling highly preferred;
- Strong organizational skills, with excellent attention to detail;
- Ability to take initiative and make informed decisions on matters of consequence;
- Well-developed analytic reasoning and curiosity, and an established track record working well in a team-based environment;
- Strong interpersonal, verbal and written communication skills.

HOW TO APPLY

Send resume with cover letter to hr@ddcf.org. Include your last name followed by "Portfolio Analyst" in the subject line. Applications will be accepted until April 30, 2017.

No phone calls or in-person applications, please.

It is the policy of the Doris Duke Charitable Foundation to afford equal employment opportunity to all individuals, and we firmly adhere to the equal employment opportunity requirements of all states and localities in which we operate.