

SWIB is seeking a Quantitative Analyst to play a critical role on its Quantitative & Risk Analysis Team. The incumbent will provide quantitative analysis for ongoing projects and reports with a focus on risk management areas including risk and performance attribution.

Essential activities:

- Assist in employing quantitative methods to assess attractiveness of investments
- Provides analysis in key areas including risk monitoring, risk management, and risk/return optimizations
- Provides monitoring and potential investment solutions to the assessment of absolute and/or relative risks
- Provides ex-ante and ex-post risk and return attribution analysis at various levels in the investment structure
- Analyzes approaches to solving investment problems, quantifying results, and recommending practical implementation approaches
- Works collaboratively across a number of functional areas within SWIB
- Works with and understands external vendors' risk applications and methodologies
- Participates in the evaluation and implementation of fund-level, portfolio level, and asset-specific risk management systems such as value-at-risk measurement, aggregate exposure measurement, and credit concentration monitoring

The ideal candidate will have:

- Bachelor's Degree
- 2-5 years' experience working in quantitative finance, applied in an investment process with an institutional investor
- High-level math skills including calculus, factor modeling, etc.
- CFA and/or FRM or other appropriate professional investment designation or progress towards appropriate designation
- Progress towards a master's degree preferred
- Advanced analytical and quantitative skills
- Advanced Excel and programming skills
- Creativity and a willingness to seek and present new ideas
- Excellent verbal and written communication skills
- An ability to be adaptive and thrive in a fast-paced, changing environment
- Superb work ethic, attention to detail, team orientation, and commitment to excellence

SWIB offers:

- Competitive base salary
- Meaningful, performance-based incentive compensation
- A comprehensive benefits package
- Educational and training opportunities
- Tuition reimbursement
- Challenging work in a professional, team environment

The position requires U.S. work authorization and residency in, or willingness to relocate to, the Madison, Wisconsin area. SWIB is prepared to offer relocation assistance as needed.

To apply, go to [Careers at SWIB](#). Resumes will be accepted until the position is filled.

OUR MISSION
To be a trusted and skilled global investment organization contributing to a strong financial future for the beneficiaries of the funds entrusted to us.

OUR VISION
SWIB will be an innovative, agile, integrated organization that optimizes investment returns while managing risk and cost over the long term.

About SWIB

With over \$117 billion in assets under management, the STATE OF WISCONSIN INVESTMENT BOARD (SWIB) is among the world's largest institutional investors. Using a range of investment strategies across a spectrum of global fixed income, equity, and private market asset classes, SWIB's core fund has commonly beaten its benchmarks in the one-, five- and ten-year time horizons with a combination of active portfolio management and allocation of assets to external managers. For more information about SWIB, please visit: www.swib.state.wi.us.

Madison, Wisconsin

SWIB is located in Madison, the capital of Wisconsin and a major Midwestern research and technology university city. The Madison area's strong quality-of-life factors include a vibrant economy; urban, suburban, and rural living options; a wide range of restaurant, nightlife, entertainment, and shopping venues; nationally acclaimed public university and public secondary school systems; Big Ten athletic events; rich cultural, recreational and outdoors offerings; and favorable cost of living. Madison, Wisconsin consistently earns top results in nationwide quality-of-life rankings, articles and surveys.

For more information about Madison, please visit:
<http://www.thrivehere.org/our-communities/dane-county/> and
<http://www.visitmadison.com/visitors/>