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Intern, Investment Strategy & Risk

Company Overview:

UNC Management Company, Inc. (“UNCMC”) is a nonprofit organization that provides institutional investment management services to the University of North Carolina System, its constituent institutions, and their affiliated endowments and foundations. Our work supports the institutions that comprise the UNC system of public higher education, as well as students, educators, and researchers across North Carolina.

UNCMC manages the long-term assets of its investors through the UNC Investment Fund (“UNCIF”), a commingled investment vehicle with assets of over \$6.5 billion. UNCMC’s Investment Team allocates UNCIF’s capital primarily to external managers across a globally diversified mix of traditional and alternative asset classes.

Investment Strategy & Risk Team Overview:

UNCMC’s Investment Strategy & Risk Team is responsible for actively managing the Asset Allocation and Risk Management functions for the UNCIF by aggregating, measuring, and reporting in a meaningful way the opportunities and risks associated with the entire portfolio.

Program Summary:

UNCMC’s internship program offers qualified students a unique opportunity to gain experience and work closely with senior staff and management in a small, team-oriented environment. Investment Strategy & Risk Interns are focused on conducting statistical analysis and writing code to support market research, tactical asset allocation, and manager evaluation.

During your internship, your day-to-day responsibilities will consist of:

- Assisting the Senior Quantitative Analyst in determining portfolio-level asset allocations and evaluating the portfolio risk/return profile
- Researching analytical tools used in connection with portfolio optimization, risk assessment, and market forecasting
- Performing basic to moderate manager level risk/quantitative analysis

Internship candidates will have and/or be able to demonstrate:

- An interest in and commitment to pursuing a career in investment management
- A strong collegiate academic record
- Sound understanding of basic investment concepts
- Strong analytical abilities and quantitative skills in statistics and modeling

- Advanced proficiency in Microsoft Office suite with ability to build and maintain sophisticated models using Excel and possibly MatLab
- Intellectual curiosity as well as excellent research and critical thinking skills
- Top-quality oral and written communication skills with an ability to synthesize large amounts of data and information in a clear and concise manner
- Ability to thrive in a team-oriented environment while also working autonomously
- Keen attention to detail
- Unquestionable personal/professional integrity and ethics

UNC Management Company prefers Masters or PhD students in a quantitative discipline with proficiency in R, Matlab, and/or VBA.

Contact:

If you are interested in joining us in Chapel Hill, please submit a cover letter describing your interest along with your resume to employment@uncmc.unc.edu. Include “Intern, Investment Strategy & Risk” in the email subject line.