Andrew Kessler

Senior Risk Manager

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SUMMARY

Senior risk manager with 11 years in market, liquidity and counterparty risk at an asset manager, a futures commission merchant and a bank. Leads a team of 5 covering $60B in fund assets, sets risk limits with portfolio managers, and presents risk positions to the investment committee and fund board.

EDUCATION

Master of Science 06/2014

The University of Chicago Chicago, IL

Financial Mathematics

EXPERIENCE

Senior Risk Manager 01/2020 - Present

Lakefront Asset Management Chicago, IL

Investment manager running fixed income, equity and multi-asset funds.

- Lead a team of 5 risk analysts covering market risk, liquidity risk and counterparty risk for 48 funds.
- Set value at risk, tracking error and concentration limits with portfolio managers, reviewing 120 limit breaches in 2025.
- Run the fund liquidity risk program, classifying **$60B** in holdings each month for regulatory reporting.
- Present monthly risk reviews to the investment committee and quarterly stress testing results to the fund board.

Risk Manager 06/2016 - 12/2019

Monroe Street Futures Chicago, IL

Futures commission merchant clearing for 900 institutional and retail accounts.

- Monitored margin and intraday exposure for 900 client accounts trading futures and options.
- Designed stress scenarios that cut uncovered client loss exposure 35% during the 2018 volatility spike.
- Negotiated credit limits and margin terms with 40 institutional clients and their brokers.

Market Risk Analyst 07/2014 - 05/2016

Prairie State Bank Chicago, IL

Commercial bank with $9B in assets.

- Calculated daily value at risk for a $3B investment portfolio using Python and Bloomberg data.
- Built SQL interest rate risk reports covering 12 rate shock scenarios for the monthly asset-liability committee.
- Tested 4 pricing models against market data, documenting 11 fixes for model risk review.

SKILLS

Market Risk • Liquidity Risk • Counterparty Risk • Value at Risk • Stress Testing • Python • SQL • Bloomberg Analytical Skills • Communication Skills

CERTIFICATES

Chartered Financial Analyst (CFA)

CFA Institute

09/2018