

## NYC OFFICE OF THE COMPTROLLER

### JOB VACANCY NOTICE

<b>Title:</b>	<b>Risk Application Developer</b>
<b>Salary:</b>	<b>\$90,000 - \$105,000</b>
<b>Bureau/Division:</b>	<b>Executive/Asset Management (Risk)</b>
<b>Period:</b>	<b>April 15, 2016 – April 22, 2016</b>

### JOB DESCRIPTION

The New York City Comptroller's Office is responsible for oversight of the investment portfolios of the New York City Retirement Systems (Systems). This \$160 billion multi asset class portfolio is managed primarily by external investment managers, and is largely invested in publicly traded securities, with significant allocations to private equity, real assets, hedge funds, and opportunistic fixed income investments.

We are in need of a Developer/Systems Architect with extensive experience working with financial data and implementing financial models. Under the direction of the Chief Risk Officer, the responsibilities of the Risk Application Developer will include, but are not limited to, the following:

- Analyze, design, develop, test and support custom applications;
- Leverage technology to improve processes;
- Employ high end computing tools to assist in problem solving;
- Research and evaluate software related technologies and projects;
- Identify and analyze technology to promote effective risk reporting/risk management;
- Assist with the implementation of complex quantitative models to analyze and report on portfolio risk;
- Document process flows and technology solutions;
- Perform other related duties and assignments as requested by the Chief Risk Officer.

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### MINIMUM QUALIFICATION REQUIREMENTS

1. A baccalaureate degree from an accredited college and seven (7) or more year of progressively responsible computer software experience in computer systems development and analysis, applications programming, systems programming, with a focus on development and implementation of financial models; **or**
2. A satisfactory combination of education and/or experience equivalent to "1" above. However, all candidates must have at least five (5) or more years of full-time experience described above.

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## PREFERRED SKILLS IN ADDITION TO MINIMUM QUALIFICATIONS

- Clearly demonstrated experience in developing financial applications in the financial services or investment industry – in particular with technology that supports risk analysis of multiple asset classes;
- Familiarity with ETL tools and the use of technology to better integrate data flows and re-engineer reporting processes;
- Working knowledge of SQL, Visual Basic, C++, C#, and PYTHON is required;
- Familiarity with Monte Carlo simulation;
- Understanding of risk models and implications of investment decisions on total portfolio risk;
- Knowledge of accounting and various financial products.

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**TO APPLY, GO TO: Employment Opportunities at [www.comptroller.nyc.gov](http://www.comptroller.nyc.gov)**

**Certain residency requirements may apply.** We appreciate every applicant's interest; however, only those under consideration will be contacted.

Note: Vacancy notices listed as "Until Filled" will be posted for at least five work days.

<b>POSTING DATE:</b> April 15, 2016	<b>POST UNTIL:</b> April 22, 2016	<b>JVN:</b> 015/016/078
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**The NYC Comptroller's Office is an Equal Opportunity Employer**