

NYC OFFICE OF THE COMPTROLLER

JOB VACANCY NOTICE

Title:	Senior Investment Analyst, Risk Management
Salary:	\$80,000 - \$90,000
Bureau/Division:	Bureau of Asset Management
Period:	October 12, 2018 – Until Filled

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 \$195 billion portfolio is primarily managed 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.

The Senior Investment Analyst, Risk Management will help devise and implement risk management strategies and evaluate relevant consultants and external investment managers. The Senior Risk Management Analyst will assist in identifying and implementing systems to assess and monitor market risk and ensure that the risk management program meets the needs of the Systems and the Comptroller.

Reporting to the Chief Risk Officer, the Senior Risk Management Analyst's responsibilities include, but are not limited to, the following:

- Participate in the review and recommendation of asset allocation and other investment policies to the Systems;
- Analyze portfolio risk using quantitative models and review the implications of potential investment decisions on total portfolio risk;
- Work with/assist asset class teams in the selection of new managers and review of the performance of existing managers;
- Review system-generated scenario analyses and stress tests of the portfolio;
- Identify, evaluate and recommend new risk management strategies; and,
- Perform other related assignments and special projects as may be required.

MINIMUM QUALIFICATION REQUIREMENTS

1. Graduate degree from an accredited university in a quantitative discipline such as finance, mathematics, engineering or closely related field and a minimum of two (2) years' experience working in investment banking or asset management, preferably in analyzing both Fixed income and Equity investments at a financial institution, consulting firm or a closely related area; **or**,
2. BS/BA degree from an accredited college in a discipline such as one of the fields mentioned above and four (4) or more years of progressively responsible professional experience as described above; **or**,

3. A satisfactory equivalent of education and/or experience mentioned above.

PREFERRED SKILLS IN ADDITION TO MINIMUM QUALIFICATIONS

- Experience using a factor model to evaluate the risk of large multi-asset class institutional portfolios;
 - Familiarity with the use of a risk analysis application such as MSCI's BarraOne, Blackrock's Aladdin or FactSet;
 - Familiarity with Asset/Liability management;
 - Chartered Financial Analyst Certification (CFA) or equivalent;
 - Programming skills (R, MATLAB, Python, Visual C# etc.);
 - Excellent interpersonal, communication, report writing and organizational skills.
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TO APPLY, GO TO: Employment Opportunities at www.comptroller.nyc.gov

The selected candidate will be subject to the financial disclosure requirements of the office's Personal Trading Policy.

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.

POSTING DATE: October 12, 2018	POST UNTIL: Until Filled	JVN: 015/019/028
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The NYC Comptroller's Office is an Equal Opportunity Employer