

**NYC OFFICE OF THE COMPTROLLER**

**JOB VACANCY NOTICE**

**Title: Senior Risk Management Officer**

**Salary: \$150,000 – \$170,000**

**Bureau/Division: Bureau of Asset Management**

**Period: October 18, 2016 – Until Filled**

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**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 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.

The Senior Risk Officer will help devise and implement risk management strategies and evaluate relevant consultants and external investment managers. The Senior Risk Officer will also be responsible for 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 Officer'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;
- Collaborate with the Bureau of Information Systems and Technology (BIST) to recommend and evaluate new Risk Management technologies;
- Work with internal audit and the chief compliance officer to assess effectiveness of risk management systems; and
- Perform related assignments and special projects as may be required.

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### MINIMUM QUALIFICATION REQUIREMENTS

- A graduate degree from an accredited college or university with a strong emphasis on quantitative analysis in the fields of finance, business, economics, statistics, computer science, mathematics or a closely related field, and four (4) or more years of progressively responsible experience in a financial services organization handling complex financial transactions with considerable exposure to risk management programs or similar experience at a consulting firm/bank; **or**
- BS/BA degree from an accredited college with major studies in the fields mentioned above and six (6) or more years of progressively responsible professional experience as described above; **or**
- A satisfactory equivalent of education and experience mentioned above.

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### PREFERRED SKILLS IN ADDITION TO MINIMUM QUALIFICATIONS

- Programing skills (R, MATLAB, Python, Visual C# etc.)
- Chartered Financial Analyst Certification (CFA) or equivalent.
- Excellent interpersonal, communication, report writing and organizational skills

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

<b>POSTING DATE:</b> October 18, 2016	<b>POST UNTIL:</b> Until Filled	<b>JVN:</b> 015/016/016 R3
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**The NYC Comptroller's Office is an Equal Opportunity Employer**