



HOW WILL YOU SPEND YOUR FUTURE?

PROPOSED

CURRENT

DUTY STATEMENT

EFFECTIVE DATE

BRANCH Investments	POSITION NUMBER (Agency – Unit – Class – Serial) 815 - 310 - 7338 - 109
DIVISION/UNIT DCIO/Investment Strategy & Risk	CLASS TITLE Investment Officer
INCUMBENT NAME Vacant	WORKING TITLE Risk Analyst

CalSTRS is dedicated to securing the financial future and sustaining the trust of California’s educators through customer service, accountability, leadership, strength, trust, respect, and stewardship.

Under the direction of the Portfolio Manager, the Investment Officer I will assist in all aspects of risk management for the total plan portfolio, including quantitative modeling, reporting, and asset allocation. The incumbent is expected to perform complex duties requiring independence, confidentiality, creativity, and discretionary judgment.

% of time performing duties | Indicate the duties and responsibilities assigned to the position and the percentage of time spent on each. Group related tasks under the same percentage with the highest percentage first.

35%	<p>ESSENTIAL FUNCTIONS</p> <p>Risk Management Systems & Data</p> <p>Assist with reviewing, analyzing, and monitoring information in the risk management system (Risk System) to ensure quality control of data, reporting, and portfolio structure. Ensure that the Risk System meets business needs for portfolio analysis, risk management, and reporting. Recommend corrective action to resolve discrepancies or issues. Work with other Risk staff to coordinate and support the implementation of business process changes. Coordinate with Operations staff and other asset classes to ensure efficient and accurate reporting. Research best practices and make recommendations to support automation of reporting and data management to improve operational efficiency. Maintain and update procedures and internal controls for risk management.</p>
30%	<p>Risk Management & Reporting</p> <p>Develop and maintain risk management reports from internal models and the BlackRock Aladdin Risk Management system. Utilize proprietary quantitative models and the Aladdin system to monitor and report on asset class and risk factor exposures of the investment portfolio. Develop efficient and effective processes for reporting and communicating risk exposures to Investment Staff and the board.</p>
20%	<p>Quantitative Analysis & Data Analytics</p> <p>Assist in the development of quantitative risk management analytics to support the total fund. Use mathematical, statistical, and econometric techniques with statistical software to evaluate risk across the investment portfolio. Perform quantitative risk analyses of public and private securities and portfolios across the fund. Assist with the identification, collection, aggregation, analysis, and visualization of investments data to support investment decision-making.</p>
10%	<p>Asset Allocation</p> <p>Obtain and analyze market and returns data to make recommendations on strategic and tactical asset allocation decisions. Assist with research, development, and implementation of risk, return, and liquidity models to support strategic asset allocation. Assist with design and implementation of models to optimize portfolios, simulate asset returns, and perform risk analyses to support total fund asset allocation.</p>
5%	<p>Marginal Functions</p> <p>Assist with the Risk Allocation Committee and support other Investment Strategy & Risk team efforts, attend meetings and conferences, and participate in other ad-hoc research projects</p>

COMPETENCIES

Core Competencies. All employees are responsible for understanding and demonstrating CalSTRS’ core competencies:

- Adaptability/Flexibility
- Communication
- Customer/Client Focus
- Teamwork
- Work Standards/Quality Orientation

Classification Competencies. All employees are expected to understand and demonstrate their position's CalSTRS class competencies:

- Decision Making
- Empowering Others
- Global Perspective
- Influencing Others
- Innovation and Fund Performance Management
- Managing Work
- Market Knowledge
- Organizational Awareness
- Professional Confidence
- Results Orientation
- Risk Management
- Strategic Thinking and Implementation

CONDUCT AND ATTENDANCE EXPECTATIONS

- Communicate effectively with individuals from varied experiences, perspectives and backgrounds
- Deal with individuals in a tactful, congenial, personable manner
- Must maintain consistent and regular attendance
- Adhere to CalSTRS policies and procedures
- Ability to support and model CalSTRS Core Values

WORKING CONDITIONS AND PHYSICAL ABILITIES REQUIRED OF THE JOB

- Occasional travel to various locations for training and/or meetings
- Prolonged periods of standing or sitting
- Work in a high-rise building, in an open space environment
- Ability to use a computer keyboard several hours a day
- Read from computer screens several hours a day
- Ability to move up to 10 pounds

Responsible for promoting a safe and secure work environment free from discrimination, harassment, inappropriate conduct, or retaliation by adhering to CalSTRS' policies and processes. Responsible for participating in mandated HR or EEO training workshops (i.e. Sexual Harassment, EEO, etc.).

To be reviewed and signed by the supervisor and employee:

SUPERVISOR'S STATEMENT:

- I HAVE DISCUSSED THE DUTIES AND RESPONSIBILITIES OF THE POSITION WITH THE EMPLOYEE
- I HAVE SIGNED AND RECEIVED A COPY OF THE DUTY STATEMENT

SUPERVISOR'S NAME (Print)

SUPERVISOR'S SIGNATURE

DATE SIGNED

EMPLOYEE'S STATEMENT:

- I HAVE DISCUSSED THE DUTIES AND RESPONSIBILITIES OF THE POSITION WITH MY SUPERVISOR
- I HAVE SIGNED AND RECEIVED A COPY OF THE DUTY STATEMENT
- I AM ABLE TO PERFORM THE ESSENTIAL FUNCTIONS LISTED WITH OR WITHOUT REASONABLE ACCOMMODATION
- I UNDERSTAND THAT I MAY BE ASKED TO PERFORM OTHER DUTIES AS ASSIGNED WITHIN MY CURRENT CLASSIFICATION, INCLUDING WORK IN OTHER FUNCTIONAL AREAS AS BUSINESS NEEDS REQUIRE

EMPLOYEE'S NAME (Print)

EMPLOYEE'S SIGNATURE

DATE SIGNED

Vacant