

STATE OF ALASKA  
invites applications for the position of:



**State Investment  
Officer [Investment  
Compliance and  
Performance Officer]  
(PCN 04-5042)**

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**Open Date:** 1/19/24

**Job Title:** State Investment Officer [Investment  
Compliance and Performance Officer] (PCN 04-X075)

**Position Open To:** All Applicants

**Closing Date:** 2/2/24 05:00 PM

**Range:** N/A

**Job Type:** Full Time

**Department:** Revenue

**Salary:** Depends on Qualifications

**Location:** Juneau

**Division:** Treasury

**Bargaining Unit:** Exempt

**JOB DESCRIPTION:**



The Treasury Division of the Alaska Department of Revenue manages \$46 billion in investments for the State's retirement systems and other accounts. Within the Treasury Division, the Middle Office is responsible for a variety of work including investment business analysis, investment performance analytics, enterprise risk, and investment compliance.

Alaska Department of Revenue Treasury Division Website: <http://treasury.dor.alaska.gov/>

### **SCOPE AND RESPONSIBILITIES:**

As a member of the Middle Office section, you will support investment compliance, investment performance analytics, and provide crucial assistance to internal traders during market hours. This role offers growth opportunities, contributing to the development of investment performance and investment portfolio analysis, and expanding investment compliance functions.

### **PRINCIPAL DUTIES:**

- Investment Compliance
  - Manage Bloomberg products, including administration of SWIFT utilization and the Asset and Investment Manager (AIM) enterprise service.
  - Manage SWIFT, including administration of firmwide configurations.
  - Review, monitor, and resolve investment policy and guideline violations with Treasury investment staff, including any violations relating to executive orders, fiduciary policies, and Bloomberg Compliance violations.
  - Reconcile investment holdings and internal trades between Bloomberg, custody, and

- accounting and monitor outstanding trades for potential trade settlement issues.
  - Track and report on overdrafts, recaptured commissions, securities litigation, and proxy voting.
  - Prepare monthly reports for the Alaska Retirement Management Board (ARMB) Audit Committee and the Department of Revenue Commissioner detailing any instances of non-compliance during the period.
- Investment Performance
    - Configure custom investment benchmark performance calculations, investment target allocation calculations, and investment performance exclusions.
    - Calculate, reconcile, interpret, and disseminate daily, monthly, quarterly, annual, and ad-hoc time-weighted investment performance.
    - Calculate, reconcile, interpret, and disseminate quarterly private market investment returns and metrics.
    - Compute and decipher investment risk and return attribution and contribution using various models and algorithms (e.g., Brinson models, factor models, smoothing algorithms, linking algorithms).
    - Contribute to expanding Middle Office’s investment-related capabilities using Bloomberg and other tools.
  - Other Duties
    - Assist external auditors with investment performance and investment compliance inquiries.
    - Assist internal staff with independent investment control reviews.

## **MINIMUM QUALIFICATIONS:**

- Strong ethical awareness and integrity.
- High-level of critical thinking and attention to detail.
- Ability to independently research and develop ideas.
- Team-oriented with strong communication skills.
- Technical proficiency with Microsoft Office products.

## **PREFERRED QUALIFICATIONS:**

- Investment or other relevant work experience.
- Progress towards an advanced professional designation (e.g., CPA, CIPM).
- Experience with financial software tools.
- Familiarity with data science languages (e.g., Python, R, SQL).

## **ADDITIONAL REQUIRED INFORMATION:**

### **EEO STATEMENT**

The State of Alaska complies with Title I of the Americans with Disabilities Act (ADA). Individuals with disabilities, who require accommodation, auxiliary aides or services, or alternative communication formats, please call 1-800-587-0430 or (907) 465-4095 in Juneau or

TTY: Alaska Relay 711 or 1-800-770-8973 or correspond with the Division of Personnel & Labor Relations at: P.O. Box 110201, Juneau, AK 99811-0201. The State of Alaska is an equal opportunity employer.

**HOW TO APPLY:**

Submit a cover letter, resume, and professional references via email or mail.

EMAIL: [dor.trs.compliance@alaska.gov](mailto:dor.trs.compliance@alaska.gov)

MAILING ADDRESS:

**Senior Investment Compliance Officer**  
**Treasury Division**  
**Middle Office**  
P.O. Box 110405  
Juneau, AK 99811-0405