Risk Reporting Senior Analyst for Citibank, N.A. (Getzville, NY)

Review and submit daily regulatory reports, including Value-at-Risk (VaR) and Stressed Value-at-Risk (Stressed VaR) for portfolio limits, factor sensitivity by risk asset class, and global stress testing limits. A telecommut/hybrd work sched may be permittd w/in a commutble distance from worksite, in accrdnce w/ Citi policis & protcls. REQS: Master's or frgn equiv in Math, Econ, Fincl Rsk Mgmt, or rltd quant fld & 1 yr of wrk or intrnshp as a Fincl Data Anlyst, Quant Anlyst, or rltd pstn invlvng mrkt rsk mtrcs & VaR montrng, rprtng & anlysis w/in the fincl svcs indstry. Alt, will accept Bachelor's & 3 yrs of the spcfd prgrssve, post-bach exp. 1 yr exp must incld: Clean buy & hld P&L; Data anlysis usng Excl, VBA, & Accss; Mrkt rsk mtrcs montrng, rprtng & anlysis; Mrkt fctr anlysis; Back-tstng; Variance anlysis; Prtflio anlysis; & Rprt prcss autmtn usng Excl, & VBA. Salary range: $86,647.36 to $100,000/yr; 40 hrs/wk. Applicants submit resumes at https://jobs.citi.com/. Please reference Job ID #25913521. Citi offerings may include discretionary incentive & retention awards for eligible employees. Citi also offers competitive benefits. See citibenefits.com. EO Employer.