

05 July 2023

**The Public Investment Corporation (PIC) invests funds on behalf of public sector entities including the Government Employees Pension Fund. The organisation is the largest investment manager in the country and the continent. Applications are invited from dynamic individuals for the following challenging position:**

**Position: Analyst: Market Risk (Re-advertisement)**

**Job Grade: D1 – D5**

**(Ref: J04\_002)**

**Salary:** All-inclusive remuneration package negotiable

**Centre:** Public Investment Corporation, Pretoria

**Requirements:**

- B Com, BSc or any related quantitative degree
- 2 – 4 years relevant experience
- FAIS RE 05 certification or must be obtained within 6 months of employment
- Postgraduate degrees and/or CFA, FRM will be advantageous

**Duties:**

- To identify, analyse, measure, evaluate, monitor and regular reporting of investment risk for listed asset classes (daily, monthly, quarterly, annual reporting requirements)
- Periodic valuation of financial instruments, derivatives, and other structured investment products
- Adherence to market risk policies and guidelines to ensure that risk management controls remains robust within market risk department
- Compilation of risk reports for internal and external stakeholders (e.g. management and clients)
- Periodic portfolio analysis (e.g. stress-testing)
- Regular review of pricing models used
- Maintain market and instrument pricing

**Competencies and skills:**

- Strong analytical and quantitative skills
- Advanced Excel, MS Access and VBA skills
- Knowledge of Matlab, SAS and/or R
- Knowledge of risk management principles and practices
- Asset management and/or financial services knowledge and experience
- Valuation capabilities (listed and unlisted instruments) and knowledge of valuation techniques
- Financial modelling capabilities (build, maintain and validate models)
- Ability to work to tight deadlines
- Ability to work in a highly pressurized environment
- Compliance management
- Financial analysis skills
- Pro-active thinking
- Information systems
- Inter-personal relations
- Creativity/innovation
- Good communication skills, both verbal and written

**With the PIC having topped the R2,5 trillion mark in assets under management and in the process of entering the global investment market, it is the best asset manager any serious professional would want to be associated with. It is also one of the better places from which one can serve South Africa.**

**PIC is an equal opportunities employer and as such appointments will be in line with the PIC Employment Equity plan.**

**Closing Date: 12 July 2023**

Please email a copy of your comprehensive CV to [Recruitment4@pic.gov.za](mailto:Recruitment4@pic.gov.za)

**\* Grade range is from D1 – D5 commensurate with applicable minimum requirements.**

**Privacy Notice:** *By submitting your job application, you consent to PIC's processing of your personal information for the purposes of assessing your job application. PIC will process your Personal Information in accordance with applicable laws and the PIC Privacy Policy available here ([www.pic.gov.za](http://www.pic.gov.za)). You are free to withdraw your consent at any time, after which, PIC may no longer be able consider your job application.*