

05 April 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: Senior Market Risk Analyst**

**Job Grade: E1 – E4**

**(Ref: SAMR\_002)**

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

**Centre:** Public Investment Corporation Risk division, Pretoria

**Requirements:**

- Postgraduate degree in commerce, science or any related equivalent qualification
- CFA, FRM, PRM and/or equivalent advantageous
- 6 – 8 years relevant experience
- FAIS RE 05 certification or must be obtained within 6 months of employment
- Sound understanding both in terms of depth and breadth of financial risk management principles

**Duties:**

- To provide expert advice on processes and methods to identify, analyse, measure, evaluate, monitor and regularly report investment risk for listed asset classes periodically
- Subject matter expert on listed portfolio investment risk and performance management
- To implement effective liquidity risk management practices within the PIC
- Monitoring of market and liquidity risk compliance with mandates, deal agreements, policies, and processes
- Periodic valuation of financial instruments, derivatives and other structured investment products
- Compilation of risk and portfolio analysis reports for internal and external stakeholders (e.g., management and clients)
- Presentation of risk reports to internal and external stakeholders

- Periodic portfolio analysis (e.g., stress-testing) (daily, monthly, as required)
- Adherence and maintenance of market risk policies and guidelines, and risk register to ensure that risk management controls remain robust.
- Lead, mentor and develop graduates and analysts in the Market Risk division

**Competencies and skills:**

- Strong financial analytical skills
- Strong quantitative skills
- Knowledge of risk management systems (e.g. MSCI Barra, Bloomberg)
- 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
- Strong valuation capabilities (listed and unlisted instruments)
- Strong financial modelling capabilities (build, maintain and validate models)
- Ability to work in a highly pressurized environment
- Compliance management
- Pro-active and strategic thinking
- Information systems
- Inter-personal relations
- Creativity/innovation
- Project management skills (for market risk project implementation)
- Excellent communication skills, both verbal and written
- Ability to communicate with senior management
- Strong presentation skills (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: 13 April 2023**



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

**\* Grade range is from E1 – E4 commensurate with applicable minimum requirements.**