

JOB DESCRIPTION

Title	Senior Investment Risk Analyst
Reports to	Investment and Client Operations Director
Department	Investment and Client Operations
Location	Based at the London Office (hybrid working model)

Main purpose of the role

Work as part of a team to maintain and develop a robust investment oversight framework for GIB Asset Management.

This includes (but is not limited to) measuring, monitoring and reporting all investment risks while engaging with key stakeholders across and outside the firm to provide portfolio analysis and insights.

The role involves leveraging technology and efficient data management to develop tools for portfolio analysis and to build scalable processes.

Key duties and responsibilities

- Continuously monitor and report investment risks across all strategies (e.g. liquidity, volatility, factor exposures, rates or credit sensitivities).
- Ensure portfolios remain aligned with their investment risk profiles. Investigate exceptions and follow-up until resolution.
- Understand and use quantitative models to analyse portfolio positioning and implications for portfolio risk or performance.
- Collaborate with portfolio managers, traders and investment analysts to understand risk appetite, challenge portfolio construction, and deliver insightful analysis. Clearly communicate key findings to support informed decision-making.
- Develop modelling methodologies and tools to support complex portfolio analysis and a scalable investment oversight framework. This requires to code data queries, data analysis programs, develop automated reporting and data visualisation solutions.
- Collaborate with IT Infrastructure and proactively implement solutions for efficient data management and automated, scalable processes.
- Be aware of and analyse regulatory requirements (e.g. UCITS and AIFMD) and establish the necessary processes or monitoring mechanisms to adhere to rules.
- Perform stress-testing activities, design and run adequate stress scenarios, interpret and report results.
- Perform model validation exercises including proposing validation plans, running validation checks, highlighting key assumptions and limitations.

- Incorporate climate change and broader ESG risks in the investment oversight framework.
- Communicate methodologies and results within the Investment Oversight team and other stakeholders (internal or external). Prepare materials and deliver presentations.
- Provide accurate and timely responses to RFPs, due diligences and information requests. Collaborate with the business development team to establish effective processes that support existing and new business.
- Participate in product development initiatives.
- Be a key point of contact for investment risk and portfolio analysis related queries across the firm.
- Develop and maintain policies and procedures for example (but not only) the investment risk framework or model risk policy.
- Guide and mentor more junior members of the team.

Culture responsibilities

- Strive to act in line with the target culture including values, behaviours and D&I
- Contribute to sustainability initiatives
- Maintain understanding of regulatory requirements and best market practices
- Own relevant policies and procedures as per Governance Framework
- Speak up, raise breaches and issues
- Maintain awareness of market best practice and regulatory updates

Experience, skills and knowledge

Professional qualifications required (if applicable)

Degree in a numerical discipline (e.g. Finance, Mathematics, Physics) preferred.

Experience

- Circa 5 – 7 years experience within financial services (ideally an asset manager) or a vendor of portfolio analytics solutions.
- Strong understanding of equity, fixed income, and derivatives products, including characteristics, pricing and portfolio implications.
- Experience analysing portfolios, interpreting risk and performance drivers, and apply investment concepts in a practical, data driven manner.
- Experience using portfolio analytics software (e.g. Bloomberg PORT, Axioma, Aladdin, RiskMetrics). Knowledge and experience of multi-factor models strongly preferred.
- Experience with scenario analysis and stress testing.
- Demonstrated experience with data management and scripting (e.g. Python, R, SQL) to efficiently produce analysis and reports.

- Experience using BI tools to efficiently visualise and distribute data (e.g. PowerBi, Tableau, Grafana)
- Experience with UCITS and AIFMD products and strong knowledge of those regulations
- Liquidity risk management experience
- Experience managing risk for ESG portfolios

Skills

- Highly numerate, strong understanding of mathematical / statistical concepts
- Able to break down technical concept into simple, everyday language
- Excellent relationship management and communication skills - written and spoken
- Ability to challenge constructively
- Time management, organisation skills and multi-tasking.
- Change management skills
- Ability to build agile, scalable processes
- Strong analytical skills.
- Programming skills

Personal Qualities

- Client focussed attitude
- High attention to details and standards of work quality and integrity.
- Possess high degree of initiative, and an open inquisitive mind.
- Effective collaboration and stakeholder management.
- Intellectually curious, commitment to continuous learning.
- Ability to work in a dynamic business and on a number of projects simultaneously
- Resilient and capable of performing effectively under pressure.
- Fast learner, ability to understand complex issues quickly and to come up with effective solutions to solve them.
- Ability to work equally well within a team and alone.
- Strong interest into Sustainability/ESG.

Certified Person:	No
Level of Authorisation held (ie payment authoriser)	N/A
Bank Signatory?	N/A
Level of Responsibility (ie Department Manager)	N/A