



POSITION DESCRIPTION

Title: Risk Analyst
Department: Risk Management
Immediate Supervisor: Risk Manager

CORE ACCOUNTABILITY:

The successful candidate will work with members of the Risk Management team by providing support to the team through risk monitoring and reporting, quantitative investment risk analytics and modeling projects, evaluating new investments/investment strategies from a risk management perspective, and engaging in ongoing efforts to improve the effectiveness of the corporate risk management systems.

MAJOR RESPONSIBILITIES:

1. Gather, prepare and analyze proprietary data from both internal systems and various external sources to contribute to the firm's risk management infrastructure.
2. Contribute to the preparation, validation and distribution of Vestcor's investment portfolio risk reports on both established timelines and on an ad-hoc basis. Analyze detailed level risk results at both the portfolio and aggregated fund level.
3. Contributing to other projects to improve the effectiveness of the corporate risk management systems.
4. Provide on-going support on management reporting function and other key presentations.
5. Provide back-up capabilities for other members of the Risk Management Team when needed.

COMPETENCY PROFILE:

1. Undergraduate or graduate degree in Finance, Economics, or in a quantitative discipline such as Data Science, Actuarial Science with a demonstrated interest in capital markets.
2. Strong analytical and financial skills with a strong appetite for quantitative and statistical data.
3. Experience with a programming language or numerical/statistical analysis language such as R and MATLAB; knowledge of SQL and Python a plus.
4. Knowledge of financial market data analytics systems and other systems is an asset (such as Bloomberg, MSCI Barra, Pacer, etc.).
5. Currently enrolled in, or plan on enrolling in the CFA program, and/or a risk management certification program (such as FRM or PRM).
6. Excellent verbal and written communication skills in the English language.
7. Strong work ethic, strong multitasking skills, with excellent attention to detail.
8. Ability to work independently and in a team-based environment.