

## POSITION DESCRIPTION

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<b>Title:</b>	<b>Risk Analyst</b>
<b>Department:</b>	<b>Risk Management</b>
<b>Immediate supervisor:</b>	<b>Director, Risk Management</b>

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### CORE ACCOUNTABILITY

Reporting to the Director Risk Management, the Risk Analyst will play an integral role within the Risk Management team. This position will support the team’s quantitative investment risk analytics, including risk modeling, execution and interpretation. Responsibilities include evaluating risk for existing portfolios and new investment strategies, assisting in climate risk data analysis, and contributing to initiatives that enhance the effectiveness of corporate risk management systems.

### MAJOR RESPONSIBILITIES

1. Collect, prepare and analyze proprietary data from internal systems and external sources to contribute to the firm’s risk management infrastructure.
2. Contribute to the development, preparation and validation of Vestcor’s investment portfolio risk reports on both established timelines and on an ad-hoc basis. Analyze detailed risk results at both the individual portfolio level and the aggregated fund level.
3. Assist in gathering and analyzing data for climate risk and responsible investing initiatives.
4. Contribute to other projects that enhance the effectiveness of the corporate risk management systems.
5. Provide back-up capabilities for other members of the Risk Management Team as needed.

### COMPETENCY PROFILE

1. Undergraduate or graduate degree in Finance, Economics or in a quantitative discipline (e.g. Data Science, Statistics).
2. One to three years of experience working in a financial institution, with exposure to financial risk management.
3. Strong analytical and financial skills, with a high aptitude for quantitative and statistical data.
4. Knowledge and understanding of investment vehicles across various asset classes.
5. Proficiency in programming languages and statistical analysis tools (R, Python, SQL) required. Familiarity with data visualization tools such as Microsoft Power BI, as well as Bloomberg and MSCI Barra, is an asset.
6. Currently enrolled in, or plan to pursue the CFA, FRM or PRM designation.
7. Excellent verbal and written communication skills in English.
8. Strong work ethic, attention to detail, and strong multi-tasking skills.
9. Ability to work both independently and in a collaborative environment.