



## Introduction

Thank you for your interest in GIB.

We hope that this information will be useful to you as you learn more about our organisation, and we look forward to discussing with you.

## Our organisation

We are stewards of over AUM \$9 billion on behalf of institutional clients in the GCC region. Our investment capabilities include: active equities, emerging markets, equity indexation, emerging markets credit and fixed income indexation. We also provide Treasury services to a set of globally renowned institutional clients. Our treasury services mainly focus on deposits and foreign exchange, all whilst ensuring sustainability considerations are met.

Our vision is to scale and mobilise capital in support of sustainable development.

We believe that the greatest profits will accrue to those companies that can solve our greatest challenges. We integrate a range of social, environmental and governance factors deep into our investment processes, and work hard to engage with companies to drive meaningful change.

We are a proud signatory to the Principles for Responsible Investment and Principles for Responsible Banking.

To find out more: [www.gibam.com](http://www.gibam.com)

## Our behaviours

<b>Integrity</b>	<b>Collaborative</b>	<b>Perceptive</b>	<b>Agile</b>
<ul style="list-style-type: none"><li>•We have strong moral principles and strive to meet every commitment we make to our clients</li></ul>	<ul style="list-style-type: none"><li>•We work as a team, and help drive our collective</li></ul>	<ul style="list-style-type: none"><li>•We are insightful, have a clear vision and work attentively towards achieving it in an open minded way</li></ul>	<ul style="list-style-type: none"><li>•We are lean, nimble and adaptive</li></ul>

## Diversity and inclusion

We are an inclusive employer and value diversity of all sorts, something which our CEO Katherine Garrett-Cox is fully committed to.

We believe in the importance of a healthy work-life balance and work hard to offer everyone flexibility.



## Role specific information

<b>Title</b>	<b>Investment Risk Analyst / Senior Analyst</b>
<b>Department</b>	<b>Risk and Compliance</b>
<b>Report to</b>	<b>Quantitative and Credit Risk Manager</b>
<b>Location</b>	<b>London / Hybrid</b>

## The primary purpose of this role

Work within the quantitative and credit risk team and the broader risk and compliance team to ensure GIB (UK) has a robust investment risk framework in place for the asset management division. Some work for the banking division may also be required. This will include (but is not limited to) measuring, monitoring, reporting investment risk as well as develop new tools and methodologies and interact with key stakeholders across the firm.

## Key responsibilities

- Day to day risk management responsibilities include, but are not limited to, daily risk report production and investigation of out of tolerance metrics such as Value-at-Risk, Tracking Error, Beta, credit ratings, rates and credit sensitivities.
- Use of third-party risk models as well as tools developed internally to provide insight on risk exposures.
- Develop tools to conduct analysis or implement efficient data management for the team. This may require the analyst to manually build reports or prototypes (for example by coding or using spreadsheets).
- Take ownership of the data management for investment risk. This includes interacting with IT and proactively implement solutions for efficient data management.
- Be a key point of contact for all investment risk related queries across the firm, this includes interacting with external third party providers and clients. Guide and mentor more junior members of the team.
- Interact with Portfolio Managers and Investment Analysts to communicate important findings.
- Take part of product development initiatives as a Risk representative. This will involve (but is not limited to) analysing and challenging portfolio construction, building and maintain risk profile of each investment portfolio.
- Assist in implementing and monitoring investment hedges, for example (but not only) when the Bank uses its own capital to seed new asset management portfolios.
- Perform stress-testing activities, this includes (but is not limited to) designing meaningful and adequate stress scenarios.
- Assist the firm to integrate climate change risks and wider ESG risks in the risk framework. This may involve (but is not limited to) designing relevant stress tests or implement new risk limits in line with portfolios' risk profiles.
- Maintain and develop policies, for example (but not only) the investment risk framework or model risk policy.



- Assist the risk team in answering clients or prospective clients' requests (e.g. sales pitch or due diligence information requests).
- Communicate methodologies and results within the Risk team, prepare materials and deliver presentations.

To ensure you are aware of the risks associated with the processes of the department and the controls used to mitigate those risks, you are further expected to remain proactive in identifying any further risks or controls that may have an impact or bring added benefit or development on our processes from Market events.

### **Skills, knowledge and experience**

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

- Circa 5 years' experience within financial services (ideally an asset manager or risk analytics vendor) required.
- Direct experience with data management and scripting (e.g. Python, SQL, VBA) to efficiently produce analysis and reports.
- Hands on experience of equities, fixed income, derivatives, risk and portfolio construction concepts.
- Experience with portfolio analytics software (e.g. Bloomberg PORT, BQL, BQuant, APT, Aladdin, RiskMetrics, Murex, Dimension).
- Experience with multi-factor risk models (e.g. Axioma, APT, Barra) preferred.
- Experience of ESG investing.
- Highly numerate, very good understanding of mathematical / statistical concepts.
- Ability to manage priorities, work independently and under pressure.
- Fast learner, ability to understand complex issues quickly and to come up with effective solutions to solve them.
- Excellent communication and stakeholders management skills.
- Programming skills (e.g. VBA, SQL, MATLAB, R or Python).
- Ability to explain complex ideas and to share knowledge.

NB / This role could be performed remotely in the event that the ideal candidate is unable to travel into the office for disability reasons. Other adjustments can be made to support disabilities and neuro-divergences.