

With more than 1.2 million active members and around 480 000 pensioners and beneficiaries as well as assets worth more than R2.1 trillion, the Government Employees Pension Fund is a defined benefit fund that manages pensions and related benefits on behalf of government employees in South Africa. It is the largest pension fund in South Africa and Africa. The GEPF is currently seeking to appoint a suitably qualified individual with the relevant experience to fill the below role within the Investments Department, in Kasteelpark, Erasmuskloof, Pretoria.

QUANTITATIVE INVESTMENT ANALYST

Purpose of the Role: To enhance the GEPF's investment monitoring processes and analyse investment performance. This includes attribution analysis, investment reporting, investment administration, quantitative modelling, and performance database management.

Key Responsibilities: • Monitoring investment portfolio performance against benchmarks • Investment Performance Database and Models • Investment risk monitoring and oversight • Monitor compliance to the GEPF's mandate and underlying guidelines

Qualifications, Experience, Knowledge and Skills: • A relevant Bachelor's Degree in Financial Mathematics, Mathematical Statistics, Actuarial Science, Mathematics or Finance is required • A relevant Post-Graduate qualification or further study towards an industry qualification e.g. CFA, CIPM or FRM will be advantageous • 3 to 6 years' experience in investment performance and risk, investment quantitative or another investment related field • Experience in institutional investing • Experience in portfolio monitoring and reporting • Exposure to financial modelling and database maintenance • Programming proficiency in SQL, proficiency in R, Python and VBA advantageous • User experience of at least one of the following systems: Bloomberg, Statpro, Fitch solutions, MSCI Barra; HiPort and other investment – related systems and software • Exposure to Global Investment Performance Standards (GIPS), and GIPS-compliant performance calculation methodologies • Exposure to investment accounting processes and/or compliance • Demonstrate a good understanding of the underlying accounting data utilised in performance calculations • Institutional investing, investment analysis and portfolio monitoring • Knowledge of investment risk and performance metrics and analytics • Ability to analyse financial information • Understanding of the Government Employee Pension Fund and the pension fund industry in general • Understanding of the investment management industry

The GEPF is an equal opportunity employer, committed to employment equity in the organization.

The principles as set out in the GEPF's employment equity policy will apply.

To apply for the above vacancy, email your CV to: recruit3@sixsense.co.za

The position will also be advertised on the following websites:

www.gepf.co.za & www.sixsense.co.za

The closing date is: 03rd December 2022

No late applications will be considered. It is the applicant's responsibility to have foreign qualifications evaluated by the South African Qualification Authority (SAQA) prior to the selection process. Communication will be with short-listed applicants only.

