



**Job Title:** Investment Risk Manager – Portfolio Oversight  
**Location:** London - 30 St Mary Axe  
**Department:** Investment Governance  
**Working Hours:** Full time (40 hrs/week)

## **Role Content**

Standard Life Investment invests in various asset classes, for numerous clients, from operations based in Edinburgh, Boston and London, and has subsidiary operations in India and China. The Investment Risk Team is part of the Investment Governance Team, which is an integral part of the control environment in SLI. The team aims to ensure that the various investment teams throughout Standard Life Investments operate within constraints consistent with regulatory and client expectations, both in terms of performance aspirations and risk tolerances.

## **Role Purpose**

The Investment Risk Management team is broadly allocated into three functions; a Quantitative Risk team, a Portfolio Analytics team and a Portfolio Oversight team. A key responsibility of the portfolio risk oversight team is the monitoring and analysis of the market and liquidity risk profiles of Standard Life Investments' portfolios. This enables the team to ensure that our portfolios are being managed with an appropriate level of risk, in line with client, regulatory and in-house expectations. In addition to risk managing SLI's portfolios, the responsibilities of this role include informing internal stakeholders and committees of portfolio risk positioning, and supporting the Global Client Group in enabling new products and servicing of clients. The role holder will be expected to provide guidance to more junior staff.

## **Key Outcomes**

- Liaison with colleagues in Investment Governance, Asset Class Managers and Client Directors to define exposure and risk controls for fund mandates
- Liaison with colleagues in Investment Governance to define house limits
- Independent risk monitoring of investment strategies to ensure consistency with fund objectives and regulations
- Working with Investment Governance colleagues to ensure appropriate escalation and resolution of fund mandate limit breaches
- Provide robust and credible challenge into Investment Governance portfolio review meetings with portfolio managers.
- Providing commentary of portfolio risk profile positioning and trends, for portfolio managers, board and committee packs.
- Assessment of portfolio risk with respect to emerging risks in financial markets
- Portfolio stress and scenario testing and setting trigger points for risk reduction
- Effective representation of the Investment Risk Management team in risk-focussed discussions across the company
- Demonstrates good understanding of the firm's portfolio products.
- Works under general direction on Risk Management projects of moderate complexity
- Contribute as required, to the broader investment governance activities, including portfolio reviews and the SLI Risk & Exposures Committee.

## Key Knowledge/Experience/Qualifications

### Essential:

- Good undergraduate degree in a mathematical or another highly numerical discipline
- Minimum of one year work experience in a risk or quantitative role
- Knowledge of investment industry and financial markets
- Advanced Excel

### Desirable:

- Investment risk manager experience
- Understanding of risk factors that drive asset returns
- Knowledge of portfolio and financial theory
- Working knowledge of risk model(s): RiskMetrics, APT, UBS Delta, Northfield
- Working knowledge of investment systems: Bloomberg, Factset, Datastream
- Professional Risk Manager (PRM) certification or willing to work towards this

### Skills:

- Excellent oral and written communication skills
- Assertiveness
- Willingness to take responsibility
- Team spirit / ability and desire to work as a part of a team
- Self Motivation ( Self Starter )
- "Can-do" attitude
- Analytical Thinking
- Accuracy & Numeracy
- Planning & Organisation
- Good presentation skills

### Talents

- **Customer Focus** – works hard to understand the needs of internal and external customers and tailors approach appropriately.
- **Preference for action** – is proactive and takes the lead in identifying information and opportunities for building positive relationships with key customers.
- **Achievement Drive** – is motivated to get results and is driven to ensure potential of self
- **Teamwork** – will support others and will build relationships with colleagues within and out with immediate business area.
- **Communicating and Influencing** – enthusiastic when dealing with others and listens to customer needs. Takes steps to build rapport and to maintain ongoing contact with internal colleagues. Uses a range of influencing tools and techniques to persuade others to act.
- **Information Gathering** – works hard to collate information to ensure full picture is understood and decisions can be made. Identifies a range of relevant sources for obtaining information. Must be able to spot trends and anomalies in data.
- **Professionalism and Business Integrity** – is open and honest when dealing with others and presents SLI in the best way possible.
- **Networking** – builds range of contacts and uses their knowledge to gain business advantage.
- **Creative and Innovative Thinking** – considers innovative ways to obtain and present information to customers.
- **Tenacity/Resilience** – does not back down when faced with pressure or difficult customers. Sees barriers as a challenge and will identify ways to overcome challenges.

**This is not an FSA regulated role**