

## Job Vacancy

### Risk Analyst (Asset Liability Management)

#### Job description, responsibilities and duties

- review of cash flow information,
- production of Life Replicating Portfolios for Inforce and New Business,
- production of Life Liability Benchmarks,
- development of replicating portfolio,
- increase automation of production and review process,
- support maintenance of existing Excel and Matlab based tools,
- control framework implementation of production tools development,
- support ALM analysis for Life entities.

#### Required education

University education (Master's degree)

#### Specialisation, field:

Mathematics, Statistics, Finance

#### Skills

##### Language skills:

English – advanced

##### Computer skills - user:

Microsoft Excel - advanced

Microsoft Word - basic

IBM Lotus Notes - basic

Microsoft Powerpoint – basic

##### Computer skills - programmer:

Visual Basic - advanced

SQL – advantage

#### Required experience in the position/sector:

One year of financial reporting or financial analysis work – advantage

#### Personality requirements and skills

We look for a reliable, ambitious, flexible, team-orientated person, willing to become acquainted with new and varying topics.

Fluent English is mandatory.