

## **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.