Job Vacancy

ALM Actuary (Asset Liability Management)

Job description, responsibilities and duties

Contribute to the development and production of Life Replicating Portfolios for Zurich Group.

Contribute on Replicating portfolio production and Replicating portfolio development (automation, maintenance, implementation..).

Support ALM analysis for Life entities and miscellaneous projects in Global Life actuarial.

Required education

Master's degree in:
Mathematics, Statistics, Finance, Business informatics

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
Access - advanced
SQL – advantage
Any other programming languages – advantage

Required experience in the position/sector:

1. Experience in actuarial field or investment management.
2. Knowledge of statistics, financial engineering - intermediate level.
3. Knowledge of Embeded value and capital management experience- 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.

Job might include some travelling abroad.

If you are interested in this position, please send your CV to janeta.firicka@zurich.com