

## Group Risk Management

<b>Job Description</b>	
<b>Job Title:</b> Replicating portfolio Junior analyst	<b>Report to:</b> Head of Replicating portfolio
<b>Organization:</b> AXA GIE	<b>Department:</b> Group Risk Management
<b>Professional Family:</b> <b>Sub Family:</b> Finance / Investment Risk Management / Risk Modelling	<b>Type of contract/Term of assignment</b> 12-18 months stage/VIE <b>Starting date:</b> April 2016
<b>Location:</b> Winterthur (Switzerland)	<b>Contact:</b> nicolas.vilhelmsen@axa.com

<b>Context</b>
<ul style="list-style-type: none"> <li>➤ Within the Group Risk Management of AXA, the Risk Modelling and Reporting team (RMR) is responsible for the development of the internal model (Solvency II framework) and the production of capital requirement. The team is located in Winterthur/Switzerland.</li> <li>➤ AXA internal model relies on Replicating portfolio methodology to assess market risks</li> </ul>
<b>Mission – Job purpose</b>
<ul style="list-style-type: none"> <li>➤ The goal of the position is to develop and maintain the replicating portfolios methodologies and tools.</li> <li>➤ The intern will also have to steer a replicating portfolio process for 1 or 2 AXA's operational entities</li> </ul>
<b>Main Activities</b>
<ul style="list-style-type: none"> <li>➤ Ensure consistency of tools and methodologies among AXA Group</li> <li>➤ Support local entities to calibrate their replicating portfolio to ensure delivery of results within AXA Group deadlines</li> <li>➤ Keep on Research and Development to guarantee a state-of-the-art internal model</li> <li>➤ Increase automation of processes</li> </ul>
<b>Profile</b>
<ul style="list-style-type: none"> <li>➤ <u>Background:</u> <ul style="list-style-type: none"> <li>○ A first experience in financial sector and/or quantitative research during studies would be a plus</li> <li>○ Degreed engineer or master in actuary / economics / mathematics</li> </ul> </li> <li>➤ <u>Technical skills:</u> <ul style="list-style-type: none"> <li>○ Strong quantitative skills: quantitative financial background and/or stochastic modeling</li> <li>○ Strong knowledge of IT tools : MS Excel/VBA, R, MySQL, C++/C# would be an advantage</li> </ul> </li> <li>➤ <u>Personal capabilities:</u> <ul style="list-style-type: none"> <li>○ Ability to steer a project in a multi-cultural environment</li> <li>○ Fluent in spoken and written English. French and/or German skills would be an advantage</li> <li>○ Analytical flair and mental resilience</li> <li>○ Strong communication and pedagogical skills as well as a practical way of working</li> </ul> </li> </ul>