Job Description

Job Title: Group ALM Junior Economic Scenario Specialist	**Report to:** Group ALM Economic Scenario Specialist
Organization: AXA GIE	**Department:** Group Investment and ALM Group Risk Management
Professional Family: **Sub Family:** Finance / Investment Risk Management / Risk Modelling	**Type of contract/Term of assignment** 12-18 months stage/VIE **Starting date:** Jan/Feb or March 2016
Location: Winterthur (Switzerland) GIE AXA, Paris, Branch Switzerland	**Contact:** nicolas.vilhelmsen@axa.com

Context

➲ Group Investment & ALM (GIA) and Group Risk Management (GRM) are jointly offering a position for a central team dedicated to real-world economic scenario generation. The Group ALM Junior Economic Scenario Specialist will be hosted within the GRM Market & Credit Risks team located in Winterthur, Switzerland and will be managed by the Group ALM Economic Scenario Specialist.

Mission – Job purpose

➲ The goal of the position is to generate real-world economic scenarios for ALM purposes, test and incorporate new stochastic models into existing process, improve scenario generation efficiency and define the long term economic assumption targets used for the scenario calibration.

Main Activities

✓ Production of real-world scenarios for the purpose of ALM analyses. This includes the calibration of the models and generation of scenarios for all AXA entities, using the ESG software from Barrie&Hibbert/Moody's Analytics
✓ Understanding the needs of the local entities
✓ Implementation and automation of the processes for the scenario production
✓ Documentation of the processes
✓ Definition of the long term economic assumption targets

Profile

➲ Background:
  o A first experience in financial sector and/or quantitative research during studies would be a plus
  o Degreed engineer or master in economics / mathematics

➲ Technical skills:
  o Strong quantitative skills: quantitative financial background and/or stochastic modeling
  o Strong knowledge of IT tools : MS Excel/VBA, R, MySQL, C++/C# would be an advantage
  o Good knowledge of the generation of scenarios

➲ Personal capabilities:
  o Fluent in spoken and written English. French and/or German skills would be an advantage
  o Analytical flair and mental resilience
  o Strong communication skills as well as a practical way of working

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Key relationships
➲ Head of Local ALM departments ➲ GRM ➲ GIA ➲ AXA IM ➲ Barrie & Hibbert representatives
Key Metrics
➲ Calibrate successfully models to ALM long term economic targets ➲ Generate Real-World scenarios ➲ Test and integrate new stochastic models ➲ Define the long term economic targets ➲ Improve efficiency of the process

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