

Group Risk Management

Job description	
Job Title: Market Risk Analyst	Report to: Head Replicating Portfolio & RN Scenarios
Organization: AXA GIE	Department: Group Risk Management
Professional Family: Finance Sub Family: Risk Management / Risk Modelling	Type of contract/Term of assignment 16-18 months assignment (internship)
	Starting date: April – June 2020 Ending date: September 2021
Location: Winterthur (Switzerland)	Contact: marco.laeubli@axa.ch (for application)

Context
<ul style="list-style-type: none"> ➤ Within the Group Risk Management of AXA, the Risk Modelling and Reporting team is responsible for the development of the internal model and the production of capital requirement under Solvency II. ➤ Risk neutral Monte Carlo scenarios and replicating portfolios are used to assess market risk and compute solvency ratios on entity and group level.
Mission – Job purpose
<ul style="list-style-type: none"> ➤ Calibration and timely delivery of risk neutral scenarios to entities. ➤ Ensure appropriate quality of entities replicating portfolios. ➤ Single point of contact for one or two AXA entities regarding risk neutral scenarios and replicating portfolios.
Main Activities
<ul style="list-style-type: none"> ➤ Calibrating, running and delivering of risk neutral scenarios for one or two AXA entities. ➤ Supporting and challenging entities in calibrating replicating portfolios. ➤ Generation of monthly market consistent economic targets in line with EIOPA guidelines. ➤ Improving the process and the tools as well as conducting studies for regulators. ➤ Research and development (stochastic modeling, financial instruments and methodology for replicating portfolios) to guarantee a state of the art internal model. ➤ Dealing with ad-hoc requests on various topics from entities or group risk management.
Profile
<ul style="list-style-type: none"> ➤ Background: <ul style="list-style-type: none"> ○ Degreed engineer or master in economics / mathematics / physics / IT. ○ Some financial knowledge would be a plus. ➤ Technical skills: <ul style="list-style-type: none"> ○ Very strong quantitative skills, ○ Ability to analyze and understand complex dependencies. ○ Strong knowledge of IT tools in particular Excel / VBA. ○ Knowledge of R, MySQL or other programming languages would be a plus. ➤ Personal capabilities: <ul style="list-style-type: none"> ○ Ability to work as a team player in a multi-cultural environment. ○ Proactiveness and willingness to learn something. ○ Strong communication skills. ○ Fluent in spoken and written English.