



national treasury

Department:
National Treasury
REPUBLIC OF SOUTH AFRICA

ASSET AND LIABILITY MANAGEMENT DIVISION

Director: Market Risk

Remuneration Package: R1,057,326.00 per annum (Incl. benefits)

Reference: (Ref. S033/2020)

Pretoria

The incumbent will be required to: Develop strategies for monitoring and reporting of market risks (interest rate, currency, liquidity, inflation) and refinancing risks affecting Government's debt portfolio.

Qualifications and Requirements: A minimum Degree in Economics/ Finance/ Mathematics/ Statistics • A minimum 5 years' experience at a middle management level (Deputy Director) obtained in financial markets and public debt management • Knowledge and experience in quantitative analysis • Knowledge and experience of markets risks measurement design and implementation.

Some key Outputs include: Integrate Risk Profiles in Funding Strategy: Assess risks to the funding strategy quarterly • Quantify cost and risks of active debt management strategies • Analyse impact of strategic and tactical funding allocations on cash requirements, debt portfolio and strategic risk benchmarks **Market Risk Framework:** Quantify and document market risk techniques in assessing debt cost and portfolio risks • Develop hedging mitigation strategies • Develop a comprehensive Market Risk Policy covering risk exposure to all Government Debt Instruments, (e.g. Fixed Income, Inflation-linked, Floating Rate Note, Treasury Bills, Zero Coupon Bonds, Retail Bonds, Foreign Loans and Foreign bonds denominated in US dollar, UK Sterling, Euro, Swedish Kronah and Japanese Yen) • Compile and distribute Market Debt Portfolio Analysis reports • Compile annual review of debt performance against approved

The National Treasury is an equal opportunity employer and encourages applications from women and the persons with disabilities in particular. Our buildings are accessible to people with disabilities.

Applications should be accompanied by a fully completed Z83 (non-negotiable) comprehensive CV and originally certified copies of qualifications and ID. Please forward your application, quoting the relevant reference number and the name of the publication on the subject line of the email, to the e-mail address mentioned.

Kindly note: applications that are not compliant with the above requests will not be considered. The Department reserves the right not to fill the post.

Please note: All shortlisted candidates for SMS posts will be subjected to a technical exercise that intends to test relevant technical elements of the job, the logistics of which will be communicated by the Department. Successful candidates will be appointed on probation for the period of twelve (12) months into the prescribed rules

All short-listed candidates will be subjected to personnel suitability checks and the successful candidate will undergo security vetting. It is the applicant's responsibility to have foreign qualifications evaluated by the South African Qualifications Authority (SAQA). If you have not received feedback from the National Treasury within 3 months of the closing date, please regard your application as unsuccessful.



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risk benchmarks for DG/ Minister **Comprehensive Risk Profile:** Provide Quarterly Risk Monitoring reports and Annual Market Risk Rating reports covering ratings of indicators pertaining to Liquidity and Refinancing Risk; Interest Rate Risk; Inflation Risk and Currency Risk **Monitoring of Fiscal Obligations:** Determine the Optimal Debt Level (Debt Sustainability Analysis) with application of risk methodologies • Apply Optimal Debt Structure (Risk Benchmarks) by applying international best practices **Market Risk System and Risk Management Reporting:** Review system requirements in line with market risk techniques • Develop a Financial Risk Management Dash boarding • Provide Market Risk Inputs to annual Budget Reviews • Provide inputs to MTBPS and other NT Annual Reports.

Applications may be sent via e-mail to Recruit.ALM@treasury.gov.za

Closing date: 20 March 2020 at 12:00 pm

Please note: We only accept applications sent via email to the above-mentioned email address in a PDF format. The National Treasury no longer accepts hand delivered or posted applications.

Please also ensure that you read the full advert for guidance on how to send your applications.

For further information regarding the positions please visit our careers page:

<http://www.treasury.gov.za/careers/default.aspx> or contact Human Resources 012 315 5100.

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