



national treasury

Department:
National Treasury
REPUBLIC OF SOUTH AFRICA

Asset and Liability Management

Chief Director: Strategy and Risk Management

(S047/2017)

Pretoria

Salary: R1,127,334.00 per annum (all inclusive)

Purpose

To develop and implement a financial risk management framework for the public sector liability portfolio including government debt benchmarking; to establish and monitor identified risk limits of quantifiable financial risks indicators and to develop strategies and guidelines in the monitoring of fiscal obligations.

Requirements: A postgraduate qualification in Economics/Finance/Mathematics/Statistics. A Master's degree coupled with an appropriate professional certification will be an added advantage • 8-10 years' experience with 5 years at senior management level in Financial Markets, bond markets and public debt management, obtained in a finance/investment or treasury environment • Knowledge and experience of the Public Service financial framework • Knowledge and experience of the policy development, benchmarking and research • Extensive management experience, exceptional ability for innovative thought, vision, drive • Strong leadership abilities • Advanced computer literacy.

Key Outputs

Develop and implement a Strategy and Risk Management Framework to monitor public sector liability portfolios • Develop a comprehensive financial risk profile of current and future fiscal obligations • Develop and integrate risk profiles to maintain a consistent funding strategy for government • Co-ordinate activities in the management of debt and contingent liabilities to mitigate sovereign rating risks • Monitor external vulnerability and implement contingency plans • Design a credit risk model to analyse and monitor credit risk exposure • Monitor counter-party risk limits • Develop strategies for monitoring and reporting of market risks (interest rates, currencies, liquidity and inflation) impacting on Government's debt portfolio.

Applications may be sent via e-mail to recruit.alm@treasury.gov.za closing date: 04 December 2017 at 12:00.

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 comprehensive CV and originally certified copies of qualifications, ID as well as Z83. Please forward your application, quoting the relevant reference number and the name of the publication in which you saw this advertisement, to the Recruitment Administrator: National Treasury, Private Bag X115, Pretoria 0001 or to the e-mail address mentioned below. No late applications will be accepted.

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.

Qualifications and SA citizenship checks will be conducted on all short-listed candidates and, where applicable, additional checks will be conducted. 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 1 month of the closing date, please regard your application as unsuccessful.