



national treasury

Department:
National Treasury
REPUBLIC OF SOUTH AFRICA

ASSET AND LIABILITY MANAGEMENT DIVISION

ANALYST: MARKET RISK

Remuneration Package R470,040.00 per annum (Excluding benefits)

Reference: (Ref. S048/2019)

Pretoria

The incumbent will be required to: To assist in the monitoring and reporting of market risks impacting on Government's debt portfolio, and development and implementation of debt portfolio benchmarks.

Qualifications and experience requirements: A minimum National Diploma/ Degree in Mathematics/Statistics/Finance/Economics • A minimum 3 years' experience obtained in a Financial Risk Management environment • Knowledge of Financial Market and Debt Management • Knowledge of Risk Modelling.

Some key outputs include: Fiscal obligation and research: • Provide inputs to the review of debt portfolio risk benchmark project for RSA government debt. • Assist with research projects on benchmark and risk methodologies
Risk profile of Government's debt: • Provide inputs to the market risk report • Assist with the debt portfolio analysis • Assist with the yield curve analysis of the debt portfolio • Provide assistance with data for integration in the quarterly risk profile annexure. **Integration of Risk Profiles:** Assist with the Assessment of the Funding Risks and Interaction portfolio and engage stakeholders for inputs • Analyse the quantification of impact on the Active Debt Management strategies for funding • Analyse risk factors and make recommendations for a sustainable funding strategy. **Market Risk Management Framework:** Quantification of Market Risk Techniques impacting on the Debt Cost and Debt Portfolio: Interest rate and inflation risk; Foreign currency and commodity risk; Liquidity & Refinancing risk • Provide assistance with debt composition, gross borrowing requirements and inputs to fiscal framework.

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 month of the closing date, please regard your application as unsuccessful.



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Applications may be sent via e-mail to recruit.alm@treasury.gov.za

Closing date: 31 May 2019 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: Ms Anne Tjale on 012 395 6608.

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