

INTERNAL RISK MANAGER
Salary – Market related and highly competitive
Company based in Durbanville and candidate must have knowledge of VBA and SQL

Key Areas of Responsibility:-

- Database maintenance
 - Daily and monthly basis
 - Load data into database
 - Check data reasonability and completeness
 - Sort out issues, if any
 - Database knowledge, SQL language
- Mandate check
 - Daily basis on most equity managers and some FI managers
 - Based on in-house application and external reports
 - Ensure breaches rectified, if any
 - Financial investment experience
 - Excel skill and VBA language
- Fund valuation check
 - Monthly basis
 - At both FoF and underlying level
 - Underlying level mainly on fee calculation
 - Fund administration knowledge
 - Specifically understanding of hedge fund fee structure
- Client report – risk section
 - Monthly basis
 - Remarks for client report
 - Maintain the template, if needed
- Analysis and modeling
 - Time to time
 - Based on info available
 - Model building

- Scenario analysis on hedge fund fee structures
- Trading limit considerations
- Strategy analysis
- Portfolio theory
- Quants ability
- Programming
- Database applications development, maintenance and enhancement

“Insert Internal Risk Manager in subject line”

Email careers@wenzrecruitment.co.za OR Fax 086 626 7529

Please only submit your cv once.

Should you not be contacted within 3 weeks of submitting your application, Please assume it as unsuccessful.