

## Job offer 1:

### Junior Specialist Market Risk Modelling (m/f)

Erste Group Bank AG is the corporate headquarter for a group of leading banks in Central and Eastern Europe (CEE), enjoying continued growth and stability in one of the most interesting and promising regions in Europe. We provide strategic leadership, central business functions and groupwide infrastructure, supported by bright and talented people sharing a common strategy.

Quantitative Risk Management (QRM) is overall responsible for specifying, implementing, performing and managing the model acceptance and the model validation process in Erste Group. The QRM mandate considers in-house and vendors' models, as well as, risk management/risk control models, risk related methodologies and pricing models across all entities of Erste Group.

The centralised QRM unit is reporting directly to the Holding CRO.

This position focuses on the model validation of financial products developed by Capital Markets Front Office and Market Risk applications

#### YOU:

- ... take share-responsibility of model validation tasks together with other colleagues
- ... will travel across the Erste Group locations (max. 10%)
- ... graduated with quantitative background in finance, financial markets, statistics, mathematics or physics
- ... concluded a master or doctoral thesis in finance, numerical methods, differential equations or simulations
- ... act upon an orderly thinking process with clear understanding of scientific method
- ... cover preferably three of the following IT skills: JAVA, C++, UNIX, SQL, VBA, MathLAB, MATHEMATICA
- ... are fluent in English and beneficial in German
- ... have a cooperative working style permitting to foster good collaboration with model developers and traders
- ... work efficiently under pressure and are self organised
- ... hold a work permit for Austria/EU

#### WE:

- ... offer a challenging opportunity to develop and sharpen your risk modelling abilities using the latest methodological developments in financial market
- ... support developing your intellect and widen your knowledge by participating with us in the model validation, essential element of control according to internationally accepted "best practice"
- ... guarantee payment according to your personal qualifications and experience, but definitely a minimum of EUR 29.388,- gross annual income based on the official national "Kollektivvertrag" (independent of number of school years, final degrees and former employment). A market competitive based salary is taken for granted.

#### INTERESTED?

We are looking forward to receiving your complete [online application](#).

## Job offer 2:

## Senior Specialist Market Risk Modelling (m/f)

Erste Group Bank AG is the corporate headquarter for a group of leading banks in Central and Eastern Europe (CEE), enjoying continued growth and stability in one of the most interesting and promising regions in Europe. We provide strategic leadership, central business functions and groupwide infrastructure, supported by bright and talented people sharing a common strategy.

Quantitative Risk Management (QRM) is overall responsible for specifying, implementing, performing and managing the model acceptance and the model validation process in Erste Group. The QRM mandate considers in-house and vendors' models, as well as, risk management/risk control models, risk related methodologies and pricing models across all entities of Erste Group.

The centralised QRM unit is reporting directly to the Holding CRO.

This position focuses on the model validation of financial products developed by Capital Markets Front Office and Market Risk applications

### YOU:

- ... develop concepts for the role of the validation function as such
- ... will travel across Erste Group locations (max. 10%)
- ... graduated with quantitative background in finance, financial markets, statistics, mathematics or physics
- ... have a minimum of 3 years' experience in a similar position in model development or validation
- ... possess profound expert knowledge in the fields of modelling and valuation of capital market products across asset classes
- ... cover advanced IT skills preferably in JAVA, C++, UNIX, SQL, VBA, MathLAB, MATHEMATICA
- ... are fluent in English and beneficial in German, other CEE languages are a plus
- ... have a cooperative working style permitting to foster good collaboration with model developers and traders
- ... work efficiently under pressure and are self organised
- ... hold a work permit for Austria/EU

### WE:

- ... offer a challenging opportunity to develop and sharpen your risk modelling abilities using the latest methodological developments in financial market
- ... support developing your intellect and widen your knowledge by participating with us in the model validation, essential element of control according to internationally accepted "best practice"
- ... guarantee payment according to your personal qualifications and experience, but definitely a minimum of EUR 32.083,-- gross annual income based on the official national "Kollektivvertrag" (independent of number of school years, final degrees and former employment). A market competitive based salary is taken for granted.

**INTERESTED?**

We are looking forward  
to receiving your complete  
**online application**.

Contact:

<http://www.erstegroup.com/de/Karriere/Berufsaussichten/Stellenangebote/stellenangebote-oesterreich> (search for advert date 4.6.2012)