

STRATEGIC ASSET ALLOCATION DEPARTMENT, SAAD

Assistant Manager (Portfolio Strategy)

- **Report to: Head of Strategic Asset Allocation**

- Position Level: Assistant Manager
- Qualification: Minimum Bachelor Degree in relevant field
- Years of Experience: Minimum 6 years of experience in relevant field
- Employment type: Permanent
- Specialization: Actuarial Science/Statistics/Mathematics

- **Responsibilities:**

- a. Assist in the development and operationalization of LTAT's Strategic Asset Allocation (SAA) framework which includes setting of the investment objectives, risk appetites and formulating SAA targets for each asset class.
- b. Assist in the establishment, planning and implementation of long-term portfolio strategies for LTAT's portfolio which includes, formulating the yearly capital deployment, capital market assumptions and providing value added input on long term expectations and projections across various asset classes.
- c. Assist in monitoring, performance measurement & analytics and reporting of LTAT's portfolio and asset classes to the Investment Committee, Investment Panel and Board members on a periodic and ad-hoc basis, which includes return and risk analysis, performance attribution and scenario planning and sensitivity analysis .
- d. Support in delegating, preparing, and reviewing any assignments or projects in SAA in general.
- e. Establish the setting of yearly capital market assumptions and provide value added input on long term expectations and projections for various asset classes.
- f. Develop portfolio management modelling, perform monitoring.

- **Requirements:**

- a. Minimum of 6 years of experience in portfolio strategic planning management including portfolio strategy plan, asset allocation, portfolio monitoring and performance measurement, quantitative analysis, and asset liability management.
- b. Bachelor's degree in Actuarial Science/Mathematics or any business/finance related courses.
- c. A Chartered Financial Analyst (CFA) charter holder or candidate
- d. Has worked in a financial institution including asset management company/bank for at least 3 years.
- e. Able to develop portfolio management modelling independently
- f. Proficient in Microsoft Office tools particularly Excel, PowerPoint, Word and Bloomberg. Basic knowledge in Microsoft Office Power BI would be an advantage.
- g. Excellent interpersonal and communication skills (written and spoken).
- h. Ability to synthesize variety and voluminous data and analysis to generate insights.
- i. Ability to balance between detail-oriented and big picture thinking.
- j. Self-driven and highly motivated to drive execution, result-oriented and able to work in agile manner.
- k. Excellent teamwork skills and has willingness and ability to work with people from diverse background and skills.
- l. Receptive towards innovative solutions to increase work productivity and efficiency.