

**REQUEST FOR EXPRESSIONS OF INTEREST  
FOR AN INDIVIDUAL CONSULTANT / SENIOR CONSULTANT**

**AFRICAN DEVELOPMENT BANK  
CCIA 25th Floor  
Avenue Jean-Paul II, 01 BP 1387, Abidjan, Côte d'Ivoire  
Treasury Department, Investments & Trading Division**

Title of the assignment:

**Treasury Risk Analyst Consultant**

**Brief description of the Assignment:**

Trade processing Support, Market Risk and Counterparty Credit Risk on market operations analysis.

**Department issuing the request:** Financial Management Department

**Place of assignment:** HQ in Abidjan, Cote d'Ivoire

**Duration of the assignment:** 12 months

**Tentative Date of commencement:** 01 Janvier 2024

Deadline for applications: 10 December 2023

Applications to be submitted to: [m.keita@afdb.org](mailto:m.keita@afdb.org); [l.coffie@afdb.org](mailto:l.coffie@afdb.org); [m.ly@afdb.org](mailto:m.ly@afdb.org); [k.cherif@afdb.org](mailto:k.cherif@afdb.org)

Any questions and requests for clarifications may be sent to: [m.keita@afdb.org](mailto:m.keita@afdb.org)

## **1. Introduction / Background**

The African Development Bank Group (AfDB) is a regional, multilateral development, finance institution established in 1963 with a mandate to further the economic development and social progress of African countries, individually and collectively. In addition to Headquarter buildings in Abidjan, there are also 36 Regional and country offices in different countries in Africa and Japan. The Bank also co-operates with a large network of international development partners. There are currently 81 different nationalities from Africa, Asia, Europe, and the Americas represented within the Bank making the institution multicultural in every sense of the word. The Bank has two official languages: English and French. It co-operates with a large network of international development partners.

The Vice Presidency for Finance (FIVP) oversees the financial management of the Bank Group. This encompasses the Bank Group's treasury activities including borrowings from the capital markets and investment activities; controllership functions including financial reporting and loan administration; strategic resource mobilization and the strengthening of the non-statutory financial resources and instruments; the overall asset/liability management for the Bank Group.

The overall objective of the Financial Management Department (FIFM) is to safeguard and improve the Bank Group's risk bearing capacity while looking to optimize efficiency to benefit clients, shareholders, and staff.

The Treasury Risk Management Division (FIFM.2) is responsible for managing treasury risk and overseeing activities related to treasury investments, borrowing decisions, and

hedging mechanisms. The division's objectives include identifying, measuring, monitoring, and mitigating market and credit risks, ensuring timely reporting of treasury activities, establishing a control framework to comply with bank policies and international financial reporting standards.

## 2. Objectives of the Assignment

We are currently seeking two highly skilled and experienced Treasury Risk Analyst Consultants to join our team. As consultants, you will play a crucial role in supporting the Division in various treasury risk management activities. Your primary responsibilities will include assisting in the preparation and presentation of the Market Risk VaR, Counterparty Credit Report, Liability Management Report, and Investment Report to the Asset and Liability Committee (ALCO) meetings, along with other duties such as market data management, trade processing...

## 3. Main activities and deliverables

The assignments are of the following nature:

- Assist in the preparation and presentation of the **Market Risk VaR, Counterparty Credit Report, Liability Report, and Investment Report** to the ALCO meetings.
- Perform trade processing operations by entering and validating new transactions using AfDB's trade processing and valuation systems.
- Correct trade-entry errors and update reference-rate fixings as required.
- Support trading team, and Funding Team activities, including buybacks, calls, and knock-outs, performance calculation and analysis.
- Investigate derivative mark-to-market discrepancies with AfDB's swap counterparties.
- Develop and maintain utility programs, such as shell scripts, R scripts, and Python code, for report generators.
- Create and maintain static data in Summit, ensuring accuracy and completeness.
- Perform market data checks and setup to ensure data integrity and availability for risk analysis.
- Monitor and troubleshoot daily and month-end automated jobs related to treasury risk management.
- Create and maintain static data in Summit, ensuring accuracy and completeness.
- Perform market data checks and setup to ensure data integrity and availability for risk analysis.
- Any other tasks as per the Division's work program.

## 4. Administration/reporting

The consultant will be responsible for producing a detailed document upon completion of each mission. This document should provide a thorough description of the implemented process, including the methodology and techniques utilized. Additionally, it should outline the reasoning behind the selection of the pricing model, highlighting the factors considered and the benefits associated with chosen approach.

The consultant will report to the Division Manager.

## 5. Duration of the assignment

This position is a one year renewable contract. The initial contract duration is twelve months, with the possibility of extension based on project requirements and mutual agreement.

## 6. Required Qualifications and Experience

**The consultant should possess robust quantitative analytical skills, along with extensive experience in valuing structured product and expertise in utilizing Numerix.** Eligibility criteria for the recruitment are:

- Be a national of one of the member countries of the Bank.
- Proven experience working as Risk Analyst or in a similar role within the financial industry
- Master's degree in a quantitative field (e.g., Mathematics, Finance, or related discipline)
- Professional certification in Risk and/or Finance like Financial Risk Manager (FRM), Professional Risk Manager (PRM), Chartered Financial Analyst (CFA), and Certificate in Quantitative Finance (CQF) will be an advantage.
- Strong understanding of trading operations, risk management, and treasury operations.
- Experience in developing analytical tools and providing analytical support to trading teams.
- Knowledge of funding team activities, derivative Mark to Market analysis, and client support.
- Familiarity with Summit or Similar treasury management systems for static data maintenance.
- Excellent problem-solving and troubleshooting skills.
- Strong programming skills in shell scripting, R/Python, VBA, SQL
- Strong communication and collaboration skills
- Ability to work independently and meet project deadlines
- The successful candidate should be methodical, analytical and someone who pays attention to detail.
- Proficiency in English and/or French, with a working knowledge of the other language.

Note: This job description is intended to provide a general overview of the position and does not encompass all tasks or responsibilities that may be required.

## 7. Remuneration

Remuneration of the consultant will be a function of the consultant's experience in accordance with procurement guidelines.

Please attach an updated Curriculum vitae based on the attached template.

Title of the Assignment:

Department:

Surname:

Birth Date:

Address:

Telephone:

First Name:

Nationality:

Country:

E-mail:

<b>Are any of your family members (spouse/partner, father/mother, brother/sister, son/daughter, etc.) employed in the African Development Bank?</b>			Yes <input type="checkbox"/> No <input type="checkbox"/> If « Yes », the following data must be provided
Name	Relationship	Organization Unit	Place of Assignment

Language Level	Read	Written	Spoken
English	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent
French	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent
Other (specify)	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent	<input type="checkbox"/> Fair <input type="checkbox"/> Good <input type="checkbox"/> Excellent

### Key Qualifications:

Please provide (i) a summary of your experience and training highlighting the most relevant for the proposed assignment, and (ii) the responsibilities which you exercised (one half-page maximum).

### Education (University Level and above only):

Name of University - City - Country	Period		Diploma Obtained	Main Topic / Major
	From	To		

### Professional Training:

Name of Training Institution- City - Country	Type of Training	Period		Certificates or Diploma Obtained
		From	From	

Name of Training Institution- City - Country	Type of Training	Period		Certificates or Diploma Obtained
		From	From	

**Employment Record:**

Begin with your most recent employment. For each job since your Master Degree achievement, please indicate:

- Name of the Employer
- Type of Activity/Business of the Employer
- Title / Function
- Place of Employment
- Brief Description (three lines maximum) of main accomplishments and responsibilities

**Reference:**

Please indicate the name and address of three people with no family relationship with yourself, familiar with your character and titles.

I hereby certify that the responses which I provided above are all, to the best of my knowledge, true, complete, and accurate. I acknowledge that an inaccurate statement or essential omission in a personal declaration or another document required by the African Development Bank might result in the rejection of my application, termination of my Contract or any other administrative sanction by the Bank. The African Development Bank may verify any statements which I made in this application.

Date: \_\_\_\_\_

*Signature:*