

## JOB DESCRIPTION

<b>Title of position</b>	Traded Risks Analyst
<b>Corporate Title</b>	Analyst
<b>Contract type</b>	Full-Time
<b>Department</b>	Market Risk APAC
<b>Reporting to</b>	Head of Development and DevOps APAC
<b>Location</b>	Bangalore
<b>Job description date</b>	15 <sup>th</sup> February 2022

### Position Summary

Natixis is a French multinational financial services firm specialized in asset & wealth management, corporate & investment banking, insurance and payments, and a subsidiary of Groupe BPCE, the second-largest banking group in France.

Market Risk APAC regroups the product control and market risk activities of Natixis APAC (including Hong Kong, Japan, Singapore, Shanghai & Taiwan). It encompasses market risk management (Forward Risk), P&L and risks indicators certification & reporting (Traded Risk), and Independent Price Verification (IPV) processes.

**Reporting line:** Head of Traded Risk APAC.

### Main responsibilities and duties of the role

- Support the Traded Risk team on **Certification, Control and Analysis** of the traded risks of Natixis APAC. The candidate will focus on monitoring APAC Global Markets and Treasury activities covering multiple asset classes
- **Consolidate and Certify risks indicators** (VaR, SVaR, STS, Main Greeks) & P&L
- **Produce risks indicators and daily P&L reports**, highlight significant movements for onshore managers to review
- **Publish daily/weekly P&L breakdown reports** for Front Office
- Participate in the RIM daily production process
- Generate statistical data for regular MIS reportings
- **Ensure data quality and completeness** in FO trading systems and Risk systems
- Help the team perform consolidated reporting to Senior Management on a weekly, monthly and ad-hoc basis.

### Job Skills & Qualification (education, years of experience and other soft skills)

- **A quantitative background** in business, finance, science, mathematics, or engineering
- Prior experience in **basic VBA, spreadsheets creation / maintenance, SQL** is a plus
- Good presentation and synthesis skills
- Detailed oriented and ability to work independently
- **Fluent in English**