NATIXIS
CORPORATE AND INVESTMENT BANKING

JOB DESCRIPTION

Title of position	IPV Analyst
Corporate Title	Analyst
Contract type	Full-Time
Department	Market Risk APAC
Reporting to	Head of Market Risk IPV APAC
Location	Bangalore
Job description date	15th 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 Market Risk IPV APAC.

Main responsibilities and duties of the role:

- **Market data certification of several market data** such as yield curves, bond, stock and validation of fixings
- **Static data creation**: bond, stock
- **Market data update** (quanto and non quanto parameters on CDS, correction of fixings)
- **Perform multiple levels of data contr**ol to detect and correct market data breaches
- Work closely with Front Office to resolve pricing disparities and significant moves
- **Perform broker source review**

Organization

Within the Risk division, as part of the Market Risk department, **Market Risk IPV APAC pillar is primarily in charge of data controls, quality, certification and monitoring of**:
- **Market data**: in charge of validating and controlling market data in front office tools
- **Static data:** in charge of creating, maintaining and controlling the static data for instruments and parameters into the Front Office tool
- **Complex marking:** IPV adjustment from TOTEM or other market prices are computed by the Head Office team (Paris). Market Risk APAC Independent Price Verification (IPV) focus on analyzing the IPV impact in Asia books and follow up with Asia Front Office
- **Observability:** provide input to Head Office Observability & Analytics (O&A) team to facilitate observability assessment

Requirements:

- **University graduate in Finance related discipline**
- **Strong analytical skills** demonstrated by math or science qualifications is a plus
- Prior experience to use Bloomberg and Reuters
- Knowledge of financial products and markets of the relevant asset class
- **Strong attention to details**
- Strong communication skills with the flexibility to communicate and build relationships with Front Office, Middle Office and operations
- Flexible team-player with a proactive and positive can-do attitude
- Proficient in SQL and VBA is an advantage
- Good knowledge of accounting standards in a plus