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| **Role Purpose** |
| At H2O, the Risk Management Team’s main role is to ensure that the firm’s financial and operational activities do not expose the firm and clients to potential or unexpected losses beyond their risk tolerance levels, and maintain the controls implemented by H2O AM LLP to the group and client’s standards.As part of H2O’s internal and external growth, the Risk Management department needs to maintain, improve and develop its tools to be able to monitor and control the existing businesses and to incorporate any new business into its scope of monitoring. H2O Risk department also has the responsibility to be able to produce accurate and on-demand answers, reports, analysis to all the people they interact with: Client Services, Portfolio Managers, Clients, Auditors, Regulators, Parent company, Custodians etc.Role based in ParisContact: Florian.Pelissou@h2o-am.com |
| **As a Quantitative Risk Analyst at H2O you will be responsible for:** |
| 1. The development/programming of new risk tools.
* In charge of H2O risk database development/maintenance
* Developing Value at Risk models
* Developing liquidity stress testing
* Participating in the development of the risk platform, looking for ways to accurately capture and reflect the increasing complexity of our Risk profile.
* Assisting with the integration of new/specific instruments and portfolios into the risk platform.
* Working with the wider business to identify tools which support the concise and effective communication of risk, or assist with the mitigation of risk.
1. Assisting with the monitoring and reporting of risk.
* Contributing to the regular risk report for the weekly Risk and Compliance meeting.
* Contributing to the regular risk reports for Portfolio Managers and Clients.
* Contributing to the assessment, monitoring and communication of the risk of the portfolios managed.
* Carrying out research and analysis where needed to support the production of risk reports.
* Working with stakeholders, including Client Services and Portfolio Managers, to ensure the communication of risk is concisely and effectively delivered, and coming up with new, efficient and improved ways of articulating and presenting Market Risk, Liquidity, Counterparty Risk, Operational Risk and Reputational Risk.
1. Developing your knowledge on an ongoing basis
* Developing your knowledge and understanding of H2O and the factors which impact the Market Risk, Liquidity, Counterparty Risk, Operational Risk and Reputational Risk associated with our business.
* Developing your knowledge of risk management and reporting practices.
1. Carrying out any ad-hoc tasks, as required by the business.
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| **Role Requirements** |
| * Proficiency in programming (SQL, Matlab)
* A Bachelors degree in Engineering/Computer science related subject.
* Experience of working with large volumes of data.
* A team player with a can-do approach and an ability to work independently.
* A strong appetite for personal development.
* Some experience of working with multiple funds or financial products.
* Fluent in English – Written and Spoken.
* Approved Persons Category: None.
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À propos

Co-founded by Bruno Crastes, CEO and Vincent Chailley, CIO, H2O was set up in 2010 with the aim of providing clients with the opportunity to achieve high, risk-adjusted returns with daily liquidity. Our investment managers have, on average, at least 15 years’ experience working global fixed income markets and are an established and well respected team.  A fast growing Asset and Fund Manager, H2O have over USD$35bn AUM. With 45 investment professionals and growing, we offer focus and the agility of a boutique investment management company. Our compact size enables us to make quick decisions and act efficiently, yet we also enjoy the security that larger investment companies offer: we are backed by one of Europe’s largest asset managers through our partnership with Natixis Asset Management. However, we have full investment autonomy and substantial operational independence. We have also steadily grown by merger and acquisition and continue to be active in this area.