Job Description

Job Title: Group Market risk Specialist	**Report to:** Head of Market risk Operation
Organization: AXA GIE	**Department:** Risk Modelling and Reporting Group Risk Management
Professional Family: **Sub Family:** Finance / Investment Risk Management / Risk Modelling	**Type of contract/Term of assignment** 12-18 months stage/VIE **Starting date:** Dec 2015, Jan, Feb or March 2016
Location: Winterthur (Switzerland) GIE AXA, Paris, Branch Switzerland	**Contact:** nicolas.vilhelmsen@axa.com

Context

- Group Risk Management (GRM) is offering a position for a central team dedicated to the calculation of the Short Term Economic Capital (STEC). The Junior Marker Risk Specialist will be hosted within the GRM Market & Credit Risks team located in Winterthur, Switzerland and will be part of the Operations team which is mainly responsible for the pricing of the whole AXA Group portfolio and for the STEC Group reporting.

Mission – Job purpose

- The main task of the position is the pricing of assets and develop, improve and automate the processes of the internal market risk model. Additional tasks are the support of local entities in their processes around market risks and the preparation of the Group quarterly STEC report for the top management.

Main Activities

- ✓ Pricing of assets and liabilities using the pricing software from IBM/Algorithmics Analytics and challenge the pricing using independent tools.
- ✓ Maintain and develop the reporting database (SAP).
- ✓ Contribute to the preparation of the Group quarterly report for the top management.
- ✓ Understand the needs of the local entities and support them during the different processes.
- ✓ Documentation of the processes

Profile

- Background:
  - A first experience in financial sector and/or quantitative research during studies would be a plus
  - Degreed engineer or master in economics / mathematics
- Technical skills:
  - Very strong knowledge of IT tools : MS Excel/VBA, Java, MySQL and Linux would be a plus
  - Quantitative skills: quantitative financial background
- Personal capabilities:
  - Fluent in spoken and written English. German skills would be an advantage
  - Analytical flair and mental resilience
  - Strong communication skills as well as a practical way of working

Key relationships

➲ Head of Operations ➲ Head of Risk Modelling and Reporting ➲ Group and local risk management ➲ AXA Investment Managers (IM) ➲ IBM/Algorithmics (Algo Market, RiskWatch, Algo Risk Application)
Key Metrics
➲ Calculation of the Short Term Economic Capital (STEC) ➲ Improve and automate the different processes ➲ Prepare of the Group quarterly report for the top management ➲ Work on ad Hoc projects