Market Risk Quantitative Analysts

Build and implement a global market risk framework for asset/liability global risk measurement

.Focus Capital is putting together a Market Risk Management team to measure all types of risk; financial, insurance-related, and operational in one consistent framework that spans all risk-taking activities across all assets including real estate and structured products.

The primary task is building a framework for market risk related to investments. The Market Risk framework measures risk across financial risk factors including IR, FX, Equity, Credit Default, Credit Spread, and Real Estate across its investment segments, namely:

Corporate
Residential Real Estate
Commercial Real Estate
Equity
Alternatives and Other Invested Assets.

We need individuals to have a sound knowledge of market risk management principles and a demonstrated history of extending these principles to new applications. The roles will require partnering with investment specialists to build a sound market risk framework to ensure that the businesses conform to the established risk appetite. This includes implementing house-level market risk and related policies, establishing limits, leading the development of market risk analytics and reports, monitoring existing activities and advising in regards to new investment activities or significant events in the marketplace.

The roles will report to the Market Risk Officer of Investments. and will regularly interact with business unit market risk and front office professionals across the Investments and Insurance businesses, IT, and other corporate units

Specific responsibilities include:
- Understand, monitor and report market risk exposures
- implementation of market risk metrics
- Establish market risk limits and authorities
- Ensure proper market risk governance as needed for Investment activities
- Partner with the Risk Architecture team in the development of a risk quantification, reporting and control infrastructure
- Partner with the Investment risk teams in assessing the risk and capital implications of new products and innovations
- Perform analysis related to market risk as needed to address ad-hoc requests

Position Requirements
- Masters in Financial Engineering/ Finance with a statistical/actuarial/mathematical focus preferred; alternatively, a BS/MS in Mathematics with practical business experience a plus
- 1-10++ years Risk Management and Product Valuation experience
- Experience with Credit Products
- Experience with Derivative Products
- Experience with Structured Products / Real Estate
- Practical business orientation (not an academic or theorist) and some business experience necessary
- Solid technical skills/education with a business orientation
- Strong verbal and written communication skills
- Demonstrated ability to influence and build consensus effectively
- Curious, inquisitive demeanor