



## Senior Risk Manager

Part of the Risk Management Team

Reporting to the Head of Risk & Deputy CEO H2O AM Europe

### Role Purpose

At H2O Group, 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 group and client's standards.

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 Group 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.

H2O AM EUROPE is the main management company of the H2O AM's funds.

### As a Senior Risk Manager at H2O AM Europe you will be responsible for:

#### 1. Control of portfolios' risk and constraints

- Contributing to the oversight of the portfolio management activities provided by the delegates of the French management company and establishing periodic reports to the management
- Contributing to the assessment, monitoring and communication of the risk of the portfolios managed
- Monitoring the compliance of investment constraints (regulatory & contractual) for all portfolios through the SimCorp tool
- Communicating with the portfolio managers in order to comply with all the rules
- Contributing to regular risk reporting for committees, and to the stakeholders (management, portfolios managers, client servicing teams, clients)
- Carrying out research and analysis where needed to support the production of risk reports.
- Monitoring of Ucits and Aifs regulations
- Monitoring of regulatory rules interpretation depending on the jurisdiction

#### 2. Assisting with the development of the Risk Teams approach to analysis, and the programming of risk tools.

- Proactively looking for opportunities to develop our approach to the monitoring of risk, coming up with new, efficient and improved ways of identifying and assessing Market Risk, Liquidity, Counterparty Risk, Operational Risk and Reputational Risk
- Participating in the constant improvement of the risk platform, looking for ways to



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- accurately capture and reflect the complexity of our Risk profile
  - Assisting with the ongoing refinement of a portfolio review/monitoring tool
  - 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
3. Assisting in updating documentation on risk procedures, risk models and risk tools:
- Review and maintain existing procedures
  - Enhance the risk monitoring and escalation process procedure
  - Enhance the documentation about internal risk models and back testing
  - Enhance the liquidity risk management procedure
4. Assisting with the performance fees files maintenance and calculations
- Reviewing and monitoring of performance fee files calculations
5. Carrying out any ad-hoc tasks, as required by the business including O.D.D. & client requests

### Role Requirements

- Minimum 5 years' experience in a risk and compliance department
- Strong analytical skills
- Experience of working with large volumes of data
- Flexible working style, able to work both independently and as part of a team
- Experience of working with multiple funds or financial products
- Able to contribute to the coding and development of the risk platform (SQL, Matlab)
- Proficiency in using Microsoft Office – Word, Excel, and Power Point
- French and English – Written and Spoken

### To apply

To apply, please send your CV to the following email address : [careers@h2o-am.com](mailto:careers@h2o-am.com)