

CAREER OPPORTUNITIES

SBM is a leading financial services group in Mauritius, with a growing presence in the region, namely in Kenya, India and Madagascar. We serve a client base of more than 875,000, across the corporate, retail and high net worth segments and we provide adapted financial solutions supported by multi-channel capabilities within a universal banking model. The strategy of the Group revolves around modernisation and diversification of its offering, expansion of its markets, enhancement of capabilities prominently with respect to human capital, and effective risk management.

Our employees – currently more than 2,500 across the Group – are at the heart of our growth strategy. In our quest to be the employer of choice, we are laying increasing emphasis on developing and nurturing talent. SBM aims to become a reference in creating talent for a smarter tomorrow.

Open your door to success by joining us in the following challenging position:

Risk Analyst – Financial Markets Middle Office

Job Purpose:

Reporting to the Head of Risk Management, the job incumbent will be responsible to provide risk oversight of the activities undertaken by the Financial Markets Division by ensuring adherence to the Bank's policies, procedures and prudential limits in accordance with regulatory guidelines. The Middle Office requires active interaction with the front and back office, as well as other control functions but remains independent with its own reporting line.

Key Responsibilities:

- Independently monitor risk exposures and ensure market risk positions are within prudential limits
- Daily production of FX VaR and monitor the portfolio performance
- Compute daily product valuations and explanation of movements in P/L for foreign currencies products and derivatives
- Monitor and report counterparty credit exposures and excesses
- Define key risk indicators and alert management to any potential operational risk issues or unusual events in Financial Markets operations
- Perform daily open FX position reconciliation and ensure that Financial Markets business performance is tracked and reported accurately
- Ensure critical controls relating to market risk management is in place and assist in raising awareness in Financial Markets front and back office
- Keep up to date with global events across asset classes as well as understanding the effects of these events to explain market volatility and P/L
- Report on the developments of the Bank's market and liquidity risk exposures and performance

Qualifications, Experience & Skills:

- Bachelor degree in related field with emphasis on mathematical/analytical techniques
- At least 3 years experience in related fields such as treasury, risk management, finance and/or product control
- Expertise in controls, procedures and reporting, as well as knowledge of financial market products
- Strong analytical skills with high attention to details
- Good team and interpersonal skills
- Ability to solve problems independently, show flexibility and act proactively

*** Management reserves the right to consider applications from candidates not meeting the above qualification criteria but having relevant and extensive experience in the field.**

If you believe in taking new challenges with the right mindset, please refer to our website for full details and complete our online application form on www.sbmgroup.mu/vacancies or send your CV to careers@sbmgroup.mu, by Monday, 15th July 2019.

We thank you for your interest and invite you to grow with us.

Kindly note:

All applications will be dealt with in strict confidence.

Please favour online application.

The Group reserves the right to call only the best candidates for interview OR to consider applications from candidates not meeting the above qualification criteria but having compensating experience in the field OR not to fill this position following this advertisement.

SBM is an equal opportunity employer.

One step in the right direction and a giant leap for your career.