

Hiring for

Manager Risk Management (Johannesburg)

True North Partners LLP is an independent consulting firm with offices in London, Frankfurt, Dubai and Johannesburg. We have extensive global experience and industry recognition in the financial services, risk management and finance communities.

True North Partners is uniquely distinct from the typical consulting firms due to the following:

- Being a boutique consulting firm focused on risk, finance and strategy, we deliver innovative concepts and methodologies based on specialist experience and analytical underpinnings
- Working across multifaceted competencies bringing together risk, finance and strategy we overcome traditional silo mentalities, and offer client-specific solutions as well as sustainable implementation development strategies
- Being people driven we allow members of all levels to actively participate in the running and development of our firm

What we expect

We are looking for an entrepreneurial and dynamic consultant to strengthen our South African -based team. In particular, we expect:

Relevant experience and qualifications

- Relevant experience in the financial services industry and consulting, particularly in the Wholesale or Corporate and Investment Banking space spanning more than 5 years
- A post graduate qualification in a quantitative discipline (e.g. financial mathematics, applied mathematics, physics)
- Exceptional knowledge of financial derivatives, OTC trading and hedging, collateral management, capital management, banking operations, capital markets and regulatory requirements
- In depth understanding of financial mathematics including stochastic calculus and probability theory, as well as derivative pricing and risk models including interest rates and credit risk modelling
- Experience in developing and/or validating derivatives pricing, valuation, risk management, capital and credit models for Global Markets products
- Experience in implementing regulatory guidance around key topics such as FRTB, ISDA SIMM, CCR, CVA, PVA, etc
- A strong understanding of related subject matter such as benchmark reforms, ISDA standards, market data, front office trading floor technology environments, etc
- Proficiency in Microsoft Excel/VBA and programming languages, namely R, Python, C#, C++, Matlab.

Other skills and requirements

- A keen interest in business development and contributing to the commercial success of our firm
- Experience with the delivery of high-priority projects, of significant scale & complexity, under pressurised conditions
- Experience in engaging with senior stakeholders across Trading desks, Risk, Finance, Treasury and Business functions
- A strong problem-solving mindset, creative and lateral thinking as well as an intellectually curious mind
- The ability to structure complex tasks in a goal-oriented way and to deliver innovative solutions under tight timelines
- Well-rounded communication skills (verbal and written) as well as the ability to communicate across a wide range of groups and personalities across technical and front office teams
- A good reputation in South Africa's quant and risk modelling community
- Readiness to travel

What we offer

Our company is built for and around its people. It is part of our culture for each member of the firm to take part in the running and development of True North Partners in areas such as business development, marketing and management tasks. A sense of ownership for the firm is a central tenet to our overall behaviour. In particular, we offer

- Challenging projects with leading financial institutions around the globe, where we are at the fore-front of innovation in products and methodologies
- A motivating, inspiring and team-oriented work environment with co-workers from a variety of hemispheres and backgrounds
- The opportunity to help shape a unique, professional environment with flat hierarchies and superior career opportunities
- Competitive remuneration

If you'd like to contribute to TNP's success and enhance your personal development in an inspiring environment, please send your application including cover letter, CV and supporting documents to recruiting@tnp.eu.

True North Partners LLP | www.tnp.eu