



The Nestlé Group is the World's leading Nutrition, Health and Wellness Company with an annual turnover of 107.6 billion Swiss francs and more than 278'000 employees worldwide. We offer an attractive and dynamic international working environment with constant opportunities for development, reflecting our conviction that people are our most important asset.

In order to offer a full suite of competitive pension advisory services, integrating management of both assets and liabilities, to its pension funds and other related entities, Nestlé set up Nestlé Capital Advisers SA (NCA), a service company based in Vevey. To complete our Operations Team, we are looking for a

#### PERFORMANCE / RISK QUANTITATIVE ANALYST

Main responsibilities:

- Reporting, performance calculation and attribution.
- Review custodian's data (Data integrity).
- Highlight the main performance drivers and main sources of tracking error for the different portfolios: Propose corrective actions.
- Rebalancing process for the different portfolios. Analyze risk contribution of different components (assets and currencies) in one portfolio to help make rebalancing decisions.
- Produce ex-post risk analysis report (volatility, tracking error, sharpe / information ratio for the different portfolios).

Ideal profile:

- University degree in Finance
- Min. 2-3 years middle-office/risk management experience in the finance industry
- Good analytical and problem solving skills
- Experience in financial IT and risk management systems, excellent knowledge of MATLAB and VBA
- Able to manage priorities and very disciplined
- Fluent in English

If this description corresponds to what you imagine could be your next step, don't hesitate and apply now, exclusively via our website : [www.careers.nestle.com](http://www.careers.nestle.com) / Requisition ID 7520