

Company : Nomura Structured Finance Services Pvt. Ltd.
Company Name : Nomura Structured Finance Services Pvt. Ltd.
Nature Of Business : Investment Banking
Designation : Global Markets Analyst Internship
Tentative Job Location : Mumbai

Job Description for Global Markets Analyst Internship Program

Overview

Nomura is an Asia-headquartered financial services group with an integrated global network spanning over 30 countries. By connecting markets East & West, Nomura services the needs of individuals, institutions, corporates and governments through its four business divisions: Retail, Asset Management, Wholesale (Global Markets and Investment Banking), and Merchant Banking. Founded in 1925, the firm is built on a tradition of disciplined entrepreneurship, serving clients with creative solutions and considered thought leadership. For further information about Nomura, visit www.nomura.com.

Nomura's Wholesale business includes Global Markets (Fixed Income & Equities) and Investment Banking division (ECM, DCM, M&A). Wholesale division operates across all four regions – Japan, Asia, Europe and Americas – and is a globally integrated franchise.

Job Description

We are currently looking to recruit analysts for our Global Markets Division. Based in Mumbai, the front-office team which works on a team extension model delivers pricing, modelling and risk management expertise to the Global Markets business. Founded as a center of excellence, the group leads the way in price discovery and portfolio optimization techniques and is integral to the business' aggressive revenue targets. The team is playing an integral role in structuring, pricing, risk management and new idea generation.

Global Markets Division consists of the following teams.

1. Structuring

The team works with structuring, sales and trading teams to deliver bespoke solutions to clients' hedging / investment requirements in asset classes such as Foreign Exchange, Rates, Hybrids, Credit and Equity.

1. Quantitative Investment Strategies

The Quantitative Investment Strategies structuring team develops algorithmic trading strategies across all asset class to capture various Risk Premia i.e. momentum, carry and value. This involves working on the state-of-the-art pricing models to value complex derivative products.

1. Equity-Linked Multi-Strategy Ideas (Ideas Hub)

The IdeasHub Team is the strategy/ research team of Nomura's Equity-Linked businesses (Convertible Bonds, Equity Derivatives and Delta-One) across all regions. The team works the regions on highlighting/ publishing trade ideas, pricing, back testing, index/basket creation, building analytical tools and managing databases required for strategy work. The role is of Convertible Bond, Equity Derivatives and Delta-One strategist and involves learning and working on technical as well as fundamental analysis and contribute actively towards business PnL.

1. European Asset Backed Security (ABS)

Nomura's European ABS team provides clients with a range of service including flow trading liquidity, bespoke solutions, in-depth market analysis, trade ideas, and unrivalled analytics. The team in Mumbai works with three counterpart teams in London namely, ABS Strategy, ABS Trading and ABS Solutions. The team assists the London desks in identifying and valuing bond-specific opportunities in the European ABS market. The Mumbai team also prepares reports/presentations on the various macroeconomic and regulatory themes that impact the market thereby providing an evolution of the desk's views regarding the same.

1. CVA FVA Trading

Nomura's Wholesale CVA FVA trading team manages the counterparty, funding and financial resources for the firm, working closely with various other desks like Treasury, Finance etc. The team is also actively involved in multiple regulatory driven projects like implementation of NSFR, Leverage Ratio, Bilateral Initial Margining, to

name a few. Powai team works as an integrated part of the regional teams and helps in pricing xVA charges on new transactions, in evaluating credit and funding risks and in managing those risks. It also participates in the regional teams' various day to day activities as well as new initiatives.

1. GM Front Office Risk (FORisk)

Nomura's Front Office Risk team covers various gamut of Risk and capital Management activities for the Global Markets business globally. Team roles can be divided into three main categories:

Analysis of GM risks and PnL and identifying potentially toxic risks and PnL drivers and impact of Macro-economic events on Nomura portfolio

Analysis of changes in the regulatory capital requirement; Algorithmic ways to identify potential trades to mitigate capital increases.

Represent Global Markets within various committees for new regulatory projects like BCBS239 and FRTB.

[Your internship can be in any of the above functions]

Roles & Responsibilities

- Working in close synergy with global trading desks facing dynamic markets and aggressive deadlines
- Pricing FX/Rates/Credit/ Equity derivative structured products
- Understanding and implementing the state-of-the-art pricing models in variable scenarios
- Work in close collaboration with the global teams to help develop and validate pricing models for the new business
- Pre-trade modelling, strategy selection, monitoring, performance analysis
- Integration with trading systems and execution channels
- Suggest and actualize innovative product designs and trading ideas
- Risk modeling, optimal portfolio construction
- Generating daily/weekly and monthly reports for clients pertaining to the executed trades and responding to other ad-hoc queries
- Contribute towards highlighting / publishing trade ideas to Sales and Traders
- Work on technical analysis, back testing of trade ideas and any other ad-hoc requests from Sales/Traders/Clients

Description :

Knowledge & Skills Required

Core Competencies

- Strong analytical skills
- High aptitude for mathematics
- Programming skills (such as Python and VBA) to suffice structuring and trading desk requirements
- Quick Learner

General Competencies

- Strong communication skills.
- Ability to work effectively as part of the team
- Strong work ethics
- Multitasking
- Strong inclination towards Finance

How to Apply

Please send your resume to your placement cell.

Nomura Core Competencies:

Competencies	Behavioral Indicators
Culture & Conduct Building Nomura's Culture Diversity & Inclusion Professional Integrity Self-Awareness	Aware of own impact Respectful attitude Professionalism Gets involved
Client-Centricity & Business Acumen Commerciality Client-Centricity Analytical Thinking & Problem Solving	Product / service knowledge Responsive, accountable Detail orientated Offers options/solutions
Strategy & Innovation Strategic Thinking & Change Decision Making & Judgment Agility	Stays up to date Thinks differently Demonstrates entrepreneurial thinking Translates strategies into plans Stays one step ahead Open to new ways of thinking
Leadership & Collaboration Managing Talent Recognizing and Motivating Supporting, Developing & Collaborating with others Managing Conflict	Stays up to date Open to new ways of thinking Sees when to escalate Provides logical rationales Shows initiative to develop Leverages resources
Communication & Connectivity Articulation & Receptiveness Impact Connectivity	Recognizes others' efforts Offers to assist Willing team participant Shows interest

	Program	AE	BSBE	CE	CHE	CSE	EE	ES	ME	MSE	PHY	CHM	MTH	ECO	DES	IME	HSS
Eligibility :	BT-BS	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	--	--	--
	MT	No	No	No	No	No	No	No	No	No	--	--	--	--	--	No	--
	DoubleMajor	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	--	--	--
	dual	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	--	--	--
	dualB	Yes	Yes	Yes	Yes	--	--	--	Yes	Yes	Yes	Yes	Yes	Yes	--	No	--
	dualC	--	--	--	--	--	--	--	--	--	--	--	--	--	--	No	--
	Mdes	--	--	--	--	--	--	--	--	--	--	--	--	--	No	--	--
	MBA	--	--	--	--	--	--	--	--	--	--	--	--	--	--	No	--
	Phd	No	No	No	No	No	No	No	No	No	No	No	No	No	--	--	No
	Msc	--	--	--	--	--	--	--	--	--	No	No	No	No	--	--	--
	MSR	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--

Stipend per month :

INR 75000/- per month

Other Facilities Offered :

To-&-Fro economy air fare

Bond :

False

CPI CutOff :	0.0
Medical Requirments :	
Resume Shortlist :	True
Resume Shortlist Criteria:	N/A
Aptitude Test:	False
Group Discussion:	True
Group Discussion Duration:	30 minutes
Group Discussion Strength:	8-10
Technical Test:	False
Technical Interview:	True
Technical Interview Duration:	45 minutes
Number of Techincal Interview Rounds:	3
HR Interview:	True
HR Interview Duration:	45 minutes
Additional Information:	N/A