



TCX INVESTMENT MANAGEMENT

As manager of The Currency Exchange Fund (TCX or the Fund)

Job title: Data Analytics Specialist - Business Risk Management

Reporting line: Head of Business Risk Management

Primary responsibilities: The position will be placed in the Business Risk Management (BRM) team within the Front Office (FO). BRM sits within the first line of defence and responsible for strengthening governance, enabling informed decision-making, and embedding a robust risk culture across the business teams (Sales & Structuring Team (S&S) and Trading Team (TT)).

BRM is strengthening its data and analytics capabilities to support the monitoring, analysis and reporting of TCX's financial performance and risk profile. We are looking for a Data Analytics Specialist to lead the technical development of BRM's analytical tools, automation and dashboards and to help establish a scalable analytics capability within the team.

The successful candidate will work closely with BRM colleagues to translate business and risk requirements into robust analytical solutions, while collaborating with TT and other technical stakeholders to integrate these solutions into TCX's existing data and analytics infrastructure.

Initial priorities will include **P&L Analytics**, **Valuation Analytics** and the **BRM Risk Dashboard**, as well as automation of **Counterparty Monitoring**, development of **AI-Enabled Tools** and **Project Dashboard**. Over time, the role is expected to support the broader digitalization and automation of BRM's risk management, control and management reporting activities.

In addition to its BRM responsibilities, the role will provide technical data, analytics and automation capacity for selected Front Office initiatives led by S&S, Trading or jointly across the Front Office. This may include commercial deal and opportunity monitoring, client and CRM-related analytics, digital client tools, management information, and analytical decision-support tools. The specialist will work with the relevant business owners to translate requirements into scalable and maintainable solutions that use TCX's common data and technology infrastructure.

Responsibilities include:

A. P&L Analytics

Develop and maintain BRM's P&L Analytics & Intelligence tools, including:

- Automating P&L data extraction and consolidation.
- Developing attribution models, plausibility analyses, and methodologies aligned with BRM requirements.
- Building dashboards for P&L drivers, trends, historical comparisons, and management reporting.
- Partnering with TT to integrate BRM's requirements into the wider FO analytics platform.

B. Valuation Analytics



Develop BRM's Valuation Intelligence capability to monitor valuation quality and identify valuation, market data, booking, and system issues.

- Automating valuation comparisons between Trade Manager and RiskMetrics.
- Developing trade-, currency-, and counterparty-level analytics, including exception detection and materiality screening.
- Building the Valuation Intelligence Dashboard and reporting pack for issue tracking and trend analysis.
- Partnering with TT and other stakeholders to ensure reliable interfaces with internal and external systems.

C. BRM Risk Dashboard

Develop and maintain a consolidated BRM Risk Dashboard providing management with an integrated view of TCX's key portfolio performance and risk indicators.

- Developing interactive views of P&L, FX and interest rate risk, credit exposures, limits, and other portfolio indicators.
- Building management-friendly dashboard with trend analyses of exposures, limits, and utilisation to highlight significant movements, concentrations, and emerging risks.
- Automating data-refresh and reporting processes using approved internal sources.
- Supporting the integration of BRM analytics into TCX's common FO analytics platform.

D. Counterparty Monitoring Automation

Develop and maintain automated tools for monitoring counterparty conditions, covenants, and other requirements, improving process efficiency, consistency, and transparency.

- Supporting the migration of conditions, including Additional Termination Events (ATEs), covenants, and monitoring records, into relevant internal systems.
- Developing structured monitoring and exception reporting for upcoming, outstanding, or breached conditions requiring BRM attention.
- Improving data maintenance and monitoring processes to keep information accurate and up to date.

E. AI-Enabled Process Automation

Develop and maintain practical AI-enabled tools and workflows to improve the efficiency, consistency, and knowledge sharing of recurring BRM processes.

- Building and maintaining a standardised AI prompt library for counterparty onboarding, KYC, credit assessment, and ongoing monitoring.
- Developing meeting transcription and summarisation workflows that capture decisions, deliverables, and action items in relevant trackers or systems.
- Ensuring compliance with internal information security, data governance, and AI requirements.

F. Project Dashboard



Develop and maintain a centralised BRM project and workflow dashboard to strengthen coordination, transparency, and action tracking by:

- Consolidating BRM projects, cross-functional initiatives, and recurring activities.
- Tracking project timelines, milestones, deliverables, dependencies, and stakeholder actions.
- Providing management views of project status, upcoming deadlines, outstanding actions, and areas requiring attention.

G. Front Office Data, Analytics & Automation

Support the technical development of selected cross-Front Office and S&S initiatives, including:

- Developing automated data collection, processing and screening capabilities for commercial deal and opportunity monitoring, including identification of relevant transactions, counterparties and potential business opportunities.
- Developing and integrating client, transaction and market intelligence, including relevant interfaces with CRM and other Front Office systems.
- Building management-information and decision-support tools that combine pricing, market, client and transaction data to support commercial decision-making.
- Supporting data and technical components of digital client tools and other Front Office applications, including APIs, workflow automation and system integrations where required.
- Applying AI selectively to data extraction, classification, analysis and prioritization where this improves efficiency or decision-making.
- Ensuring that solutions are reusable, documented and aligned with TCX-wide architecture, data governance, security and maintainability requirements.

QUALIFICATIONS

Background and experience:

- Bachelor's degree in Data Science, Computer Science, Financial Engineering, Quantitative Finance, Econometrics, Mathematics, or a related field.
- 1 to 3 years of relevant experience in data analytics, financial/risk analytics, data engineering or analytical tool development.
- Strong Python skills, including data processing, automation and application/dashboard development. SQL, Power BI, advanced Excel are desirable.
- Experience working with databases, APIs and multiple data sources, including data extraction, transformation, reconciliation and integration.
- Experience developing dashboards, analytical applications and data visualizations.
- Familiarity with good development practices, including maintainable code, documentation and version control.
- Basic understanding of financial markets, derivatives, valuation, P&L and market risk concepts, or the ability to develop this knowledge quickly.



- Experience developing and integrating production-ready data applications, APIs and automated workflows; experience with enterprise platforms, CRM integration and/or cloud-based application development is an advantage.

Competencies:

- The successful candidate should combine strong data and technology skills with an interest in financial markets and risk management.
- Able to work with cross-functional teams and build good collaboration with colleagues.
- Maintain solid organizational skills and the ability to work under pressure.
- Develop a solution-oriented mindset. Be proactive and have result oriented mindset.

Languages: Proficient in English.

About TCX

Name: TCX Investment Management Company B.V. (TIM)
www.tcxfund.com

Description: TIM is the exclusive investment manager of The Currency Exchange Fund N.V.

TCX is a development finance initiative focusing on the provision of long-term currency risk solutions for emerging and frontier markets. TCX offers hedging instruments to development finance institutions, multilateral development banks and other international investors that provide long-term financing to borrowers in developing countries. TCX was established in 2007 and currently runs a global swaps portfolio of over USD almost 10 billion (gross notional value), with the ambition to grow significantly over the next 5 years.

TCX operates a sustainable double bottom line, contributing to development impact whilst generating a modest positive return. The Fund has a capital base of around USD 2 billion provided by 20+ development finance institutions, microfinance investors and governments. These include IFC, EIB, EBRD, KfW and FMO as well as the governments of the Netherlands, Germany, Switzerland, France and the UK. TCX is also supported by the European Commission.

TIM currently has about 55 employees, including a 4-person Executive Committee (CEO, CIO, COO, CRO). The culture is informal, collaborative, and highly diverse. The team adheres to and is driven by five organizational values: one team, respect, drive, care and trust.

We offer a competitive package and a diverse, supportive work environment.

This will be an one-year fixed term contract, with a possibility for extension.

Please submit your motivation letter and CV using the link below:

<https://www.nmbrshire.com/spa/public/apply?guidAssignment=b66715f4-c464-4ed2-9e78-160090d06a79&description=True>