

Associate Financial Officer / Financial Officer - Treasury Quantitative Analysis and Reporting (IFC1)

Job #: 161297

Department/Division: Treasury Quantitative Analysis and Reporting (CTQLC)

Grade: (Associate) GF/GF

Appointment Type: Term (Duration: 3 Years)

Language Preferences: English [Essential]

Location: London, UK

Appointment: Local Hire

Background / General description:

IFC, a member of the World Bank Group, is the largest global development institution focused on the private sector in emerging markets. Working with more than 2,000 businesses worldwide, we use our capital, expertise, and influence to create markets and opportunities in the toughest areas of the world. In FY17, we delivered a record \$19.3 billion in long-term financing for developing countries, leveraging the power of the private sector to help end poverty and boost shared prosperity. For more information, visit www.ifc.org

As a senior member of Treasury Quantitative Analysis and Reporting (CTQLC) team, the candidate will participate in the analysis, design, development and publication of various reports for the Treasury Market Operations (CTM) and Treasury Client Solutions (CTC) groups primarily performance and risk reporting for Liquid Assets Management (LAM) portfolio, interest rate risk, and currency exposure reports for Assets and Liability Management (ALM) functions, and develop valuation models and analytical tools as requested by the clients.

Duties and Accountabilities:

His/her responsibilities may include, but are not limited to, the following:

- 1) Analyze the terms and conditions of complex derivatives transactions and map correctly to the system.
- 2) Monitor, check quality of the data, investigate anomalies and intervene on various processes for report generation.
- 3) Generate various to measure fair value, market risk, currency, and counterparty exposure and P&Ls using analytical tools and systems.
- 4) Analyze and validate the result based on the portfolio positions and market movement and reconcile with data from outside counterparties such as derivative counterparts, custodians, and clearers.
- 5) Develop analytical tools and utilities to support new products and/or new initiatives using advanced tools and programming languages; provide production support to already developed tools and models as required.
- 6) Implement productivity enhancing utilities and applications.

- 7) Provide ad-hoc support to portfolio managers and traders in Treasury in pricing, risk analysis, exposure measurement and other needed tasks.
- 8) Monitor and recommend ALM related hedging transactions as part of the team.
- 9) Independently research, analyze, and setup new market or trading instrument related requirements.
- 10) Prepare and maintain documentation of individual and group work.
- 11) Collaborate with team members as well as IT and back-office teams to maintain and improve the quality of reports and in various new/on-going initiatives.
- 12) Provide hands-on training/assistance to client users and mentor junior staff on issues related to their functions.

Selection Criteria:

- Strong analytical skills.
- High degree of motivation to enhance productivity and efficiency using computer system.
- Careful attention to details and reliability of the output.
- Ability to work under pressure.
- Excellent communication skills to explain the logic behind the analysis.
- Self-motivated and able to work in a diverse global team.
- Commitment to the daily production of error-free reports.
- Knowledge of fixed income mathematics, derivatives and information technology.
- Bachelor's Degree in Mathematics, Engineering, Finance or Economics with minimum of five years of relevant experience or Master's degree with minimum of three years of experience.
- Knowledge of Bloomberg, Reuters, Summit (Misys) will be a strong advantage. Proficiency VBA, C++, Oracle, SQL, MS Access and Excel in order to maintain and improve existing reporting applications. Experience in UNIX will be a big plus.

IFC values diversity and encourages all qualified candidates who are nationals of IFC member countries to apply, regardless of gender, gender identity, religion, race, ethnicity, sexual orientation, or disability. Female candidates are strongly encouraged to apply.