

Senior Associate – Risk analytics and Modelling

Job Details

Position Title:	Sr. Associate – Risk Analytics and Modelling
Reports to:	
Department:	Risk Analytics and Modelling – IFMR Capital
Location:	Chennai
No. of positions:	1

Job Description

IFMR Capital is looking for Senior Associate to join its Risk Analytics & Modelling team in Chennai. The Risk Analyst will support the Risk Analytics function that measures and manages risk for a portfolio of debt and structured finance investments in inclusive finance institutions ranging from microfinance institutions, affordable housing finance, small enterprise lending, used commercial vehicle finance, and agri-business enterprises. S/he will be responsible for the following:

Key responsibilities

- Measure the risk and performance indicators for debt and structured finance products
- Coordinating with internal and external teams to manage the structured transactions throughout the lifecycle
- Perform qualitative and quantitative analysis of various performance metrics for structured transactions
- Revise pool cash-flows and transaction waterfall on periodic basis
- Perform pool and transaction cash-flow reconciliation on periodic basis
- Coordinate with originators-servicers and trustee to manage transaction reporting
- Manage and update the reporting framework for the periodic management and investor reporting using MS Excel and R
- Analyse the financial and portfolio performance of IFMR Capital partners
- Contribute to other on-going risk analytics and modelling processes and new initiatives
- S/he must possess excellent technical and quantitative skills and a desire to continually innovate and add value.

Required skills and experience

- 2-4 years of experience of working in risk analytics position preferably with a financial services company or bank
- PGDM/Master's degree in finance
- Actuaries/FRM/CFA certification would be a plus
- Knowledge and experience in structured finance products (securitization structures) and financial data analysis will be an advantage
- Proficient in MS Excel and VBA
- Excellent writing, oral communication and presentation skills
- Ability to work under pressure, to handle multiple tasks simultaneously, and meet deadlines.