

# Associate Financial Officer

<b>Job #:</b>	req7057
<b>Organization:</b>	IFC
<b>Sector:</b>	Treasury
<b>Grade:</b>	GF
<b>Term Duration:</b>	3 years 0 months
<b>Recruitment Type:</b>	International Recruitment
<b>Location:</b>	Washington, DC,United States
<b>Required Language(s):</b>	English
<b>Closing Date:</b>	5/14/2020 (MM/DD/YYYY) at 11:59pm UTC

## Description

Do you want to build a career that is truly worthwhile? The International Finance Corporation (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 where they are needed most. Visit [www.ifc.org](http://www.ifc.org)

As a member of Treasury Quantitative Research and Analytics (CTQRA) supporting Liquid Assets and Cash Management (LAM), Funding, and Treasury Client Solutions (TCS) business teams, the candidate will participate in the analysis, design, development and publication of various reports including performance and risk reporting for LAM portfolios, dashboards and other managements reports for all units, 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.

## Role & Responsibilities :

- Develop and generate various models to measure fair value, market risk, currency, and counterparty exposure, P&Ls, dashboards and other management reports using analytical tools and systems.
- 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.
- Implement productivity enhancing utilities and applications.

- Provide ad-hoc support to portfolio managers and traders in Treasury in pricing, risk analysis, exposure measurement and other needed tasks.
- Analyze the terms and conditions of complex derivatives transactions and map correctly to the system.
- Monitor, check quality of the data, investigate anomalies and intervene on various processes for report generation.
- 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.
- Monitor and recommend ALM related hedging transactions as part of the team; prepare and publish ALM reports.
- Work with senior staff members in building tools for structured finance business.
- Develop and implement the new Funding derivatives valuation platform.
- Analyze/validate other staff members deliverables (computer programs, spreadsheets and others) and take over the tasks as assigned.
- Independently research, analyze, and setup new market or trading instrument related requirements. Validate daily/monthly download of market data.
- Support quarter end tasks as assigned.
- Prepare and maintain documentation of individual and group work.
- Collaborate with team members as well as IT, Risk, and back-office teams to maintain and improve the quality of computer programs, and reports and in various new/on-going initiatives.
- Provide hands-on training/assistance to client users and mentor junior staff on issues related to their functions.

### **Selection Criteria**

- Master's degree with 5 years of experience or equivalent combination of education and experience
- 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.

- Strong theoretical base in quantitative analytical areas, combining a broad grasp of relevant theory and principles and of involved practices and precedent.
- Ability to translate theory into practical applications in context of IFC work.
- Ability to participate in multi-disciplinary teams.
- Proficiency in the various software, systems and applications including Summit (Finastra), Bloomberg, Reuters, Asset Control, VBA, C++, Oracle, SQL, MS Access, Python, and Excel to maintain and improve existing reporting applications will be preferred. Experience in UNIX will be a big plus.

*Poverty has no borders, neither does excellence. We succeed because of our differences and we continuously search for qualified individuals with diverse backgrounds from around the globe.*