

Position: **Junior Analyst: Fixed Income Asset & Portfolio Analysis**

BKN Capital S.A. (BKN) is an authorized Alternative Investment Fund Manager (AIFM) based in Luxembourg. BKN is a premier provider of independent fund management services for Institutional Investors, Investment Managers, Bank and non-Bank Lenders. By fostering strong and growing partnerships with its clients, BKN has become a dynamic firm specializing in building and operating Alternative Investment Funds (AIFs) with a focus on loan, private debt, structured credit, infrastructure and renewable energy funds.

We Offer

A challenging Fixed Income Asset & Portfolio Analysis position at BKN Capital S.A. The scope of work will be across three core areas: Portfolio Management, Investor Relations and Fund Governance.

Knowledge/Skills-Based Responsibilities

- **Research/Self-Learning Skills:**
 - Review & analyze third party investment analysis & risk reports (e.g. rating agency reports, banking research and investment memos) for corporate, real estate and infrastructure debt
 - Monitor capital markets on a regular basis
 - Review/analyze simple balance sheet and profit & loss statements
- **Quantitative/Modeling Skills:**
 - Model fixed income cash flow projection between in Excel
 - Calculate PV, IRR and yield sensitivities (PV01/DV01/CS01) for fixed income assets in Excel
 - Apply standard statistical methods to portfolio data (e.g. expected value, standard deviations)
- **Qualitative Skills:**
 - Understand/interpret credit ratings (e.g. default probability and loss given default)
 - Review/monitor portfolio statistics (e.g. performance, risks and compliance)
 - Identify strength & weakness of investments on a stand-alone basis and in a portfolio context

Client/Investor-Related Responsibilities

- Attend regular Fund board meetings to report on AIFM activities to the board.
- Hold and organize regular update calls with third party investment managers to review portfolio performance, investment pipeline and overall market trends
- Build relationship with existing third party investment managers and investors to increase service quality for both the investment manager and the investor

Requirements

- University degree with a financial/mathematical background
- Solutions-oriented
- Good interpersonal, time management, communication, negotiation and relationship-building skills
- Initiative and attention to detail
- Ability to effectively interface with all key stakeholders
- Excellent written and oral communication skills in English and German; French is a plus

Applications should be sent to joanna.dabrowska@bkncapital.lu