

BKN Capital S.A. is an authorised Alternative Investment Fund Manager (AIFM) specialised in building, operating and distributing Alternative Investment Funds. We deliver turnkey fund solutions for alternative investments in a complex regulatory environment. Based in Luxembourg, we are a premium provider of independent fund management services for institutional investors, asset managers, bank and non-bank lenders.

To support our continuous growth, we are now looking to recruit a

## **Senior Risk Manager (Alternative Assets)**

Full-time position

### **Job description:**

As key member of our risk management team, you will be responsible for a number of dedicated AIF mandates, performing the risk management and ensuring timely and accurate reporting. Whilst acting as lead contact within the organisation, for clients and key stakeholders, such as investment advisors, administrators and depositaries, CSSF and external auditors, you will be working together with the Conducting Officer to strengthening the risk management function and foster a strong risk management culture.

- **Fund Risk Controlling**
  - Perform the permanent risk management oversight of the fund's activities and the investment compliance monitoring for AIFs, with focus on illiquid infrastructure assets and private debt
  - Assess and monitor all risk categories (market, credit, counterparty, liquidity)
  - Ensure timely checks, production and delivery of risk reports both for AIFs, investors and the AIFM
  - Prepare relevant documentation for fund board meetings
  - Escalate, communicate and report breaches to clients, auditor and CSSF
- **Company Risk Management**
  - Provide assistance to the Management Committee in all risk management/controlling matters
  - Preparation of regular risk reports for Conducting Persons and Board of Directors
  - Use and ideally support the maintenance of the company's proprietary risk management and reporting database environment
- **On-boarding of new investment fund structures**
  - Assess investment strategies and draft risk profiles and processes
  - Identify risk drivers and define the appropriate risk monitoring and stress testing methodologies
  - Liaise internally with other teams and externally with clients, in order to set up risk monitoring and risk report production
- **Further tasks**
  - Follow up on client requests and ad-hoc investment product eligibility analysis
  - Collaborate with the Valuation and Reporting function
  - Work autonomously on development projects around risk and valuation
  - Support RFP processes and the yearly audit process

### **Your profile:**

- University degree, preferably in economics, finance or engineering
- Minimum 5 years of relevant work experience, ideally within the field of alternative investments
- Good understanding of alternative asset classes (infrastructure, real estate, private debt/ loans)
- Experience in Python, SQL and VBA would be considered as a strong advantage
- Ability to communicate well internally, with clients and service providers
- Good organisational and communication skills, with an ability to work independently
- English is mandatory, knowledge of German or any other European language is an advantage

If you wish to apply for this position, please send your resume to [recruiting@bkncapital.lu](mailto:recruiting@bkncapital.lu).