MARSH AND MCLENNAN

Summary	
Department	Investment Solutions
Location	Mumbai
Job Title	Portfolio Analytics (Specialist - C)
Reports to	Manager / Sr. Manager

Background	
Teams	A key member of the investment team responsible for investment strategy and research development at Delegated Solutions. You will contribute to portfolio analytics and management processes.

Role Description	
Role Requirements	• Modeling of fixed income portfolios using external softwares. • Responsible for report generation and style analytics • Contribute to action-oriented portfolio intelligence research using quantitative factor modelling • Develop strategic asset allocation models, risk and return calibration and portfolio analytics on portfolios of institutional investors. • Strong interest in markets and multi asset class portfolio management • Understanding of macro (fixed income/ rates) and systematic factors affecting a portfolio
Technical Skills	• Strong background in portfolio management, construction and advanced econometrics, statistical modeling and programming skills in at least one of R, Python, MATLAB etc. • Able to research, self-learn and use, complex R/Python libraries required for developing the quantitative models. • Multi asset class exposure with experience in attribution analysis • Strong financial instruments knowledge, covering but not limited to fixed income, equities, ETF's, funds, derivatives and market indices.
General Skills	• Excellent analytical and investment skills • Self-motivated with ability to work independently as well as lead the process to achieve targets in timely order. • Self Development: Able to identify personal knowledge and skill gaps

Preferred candidate profile	
Prior Experience	• 1-2 years of work experience in a portfolio management /investment strategies team as a researcher / PM. • Prior experience in fiduciary management, asset management or investment banking with strong understanding of financial instruments.
Education/ Qualification	• BE/B Tech from a top tier college and/or Masters in Finance / Financial Engineering / Econometrics / Quantitative Finance • Evidence of expertise in statistical tools.
Technical Skills	• 1-2 years experience in global markets with inclination towards fixed income