Downloaded from <https://www.velvetjobs.com/job-descriptions/market-risk-analyst>

# Example of Market Risk Analyst Job Description

Our growing company is searching for experienced candidates for the position of market risk analyst. We appreciate you taking the time to review the list of qualifications and to apply for the position. If you don’t fill all of the qualifications, you may still be considered depending on your level of experience.

## Responsibilities for market risk analyst

* Investigate issues and reconcile positions in the risk systems
* Produce Volcker risk report for the US entities to be in compliance with the Volcker Rule regulation
* For liquidity risk, calculate daily and monthly liquidity risk indicators, produce stress-testing results, monitor balances and settlement fails
* Produce stress testing and back-testing reports on a regular basis
* Participate in internal/external audits by providing necessary information and reports
* This position may be assigned monitoring, reporting, or other quantitative tasks for the counterparty credit risk function, on a back-up basis
* Overseeing and driving continuous improvement of the risk production platform via MR Proof of Concept monthly governance forum and Holistic Validation Governance framework, partnering with key business and infrastructure teams across the Bank
* An understanding of best practice in Front to Back processes and controls and how market risk control should fit within this
* A Bachelors degree in Engineering, Sciences, Finance or Economics
* An excellent communicator with fluency in English, both verbally and in writing, with strong presentation (Powerpoint) skills

## Qualifications for market risk analyst

* Strong understanding of Value at Risk (VaR), Historical Simulation, Stress Testing, Back Testing, usage of risk factor/market data for Scenario Generation
* 2 - 4 years of experience in Market Risk, Credit Risk or related control function
* Experience in running project, conducting business analysis, involving in UAT will be a plus
* Degree in Statistics, Mathematics, Finance, Economics, Accounting
* Or a master’s degree plus one year of experience
* Understanding regulatory requirements and identifying and documenting business requirements from key business stakeholders