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

# Example of Market Risk Manager Job Description

Our company is looking for a market risk manager. If you are looking for an exciting place to work, please take a look at the list of qualifications below.

## Responsibilities for market risk manager

* Create consolidated market risk reporting that captures the impacts to financial statements
* Representing the Market Risk Control function at key internal forums (project workshops, working groups ) driving Historical Simulation and FRTB implementation
* Managing financial forecasting accuracy within Risk and AMD GT Domain
* Assisting, setting up and running the Risk and AMD GT Domain governance model
* Running ad-hoc data core reporting to monitor the Change The Bank book of work
* Assisting in a demand management role for the Risk and AMD GT Domain
* Manage Communication within Risk and AMD GT Domain
* Providing support to the Chief Information Office (CIO)
* Acting as a Clarity expert within the Risk and AMD GT Domain
* Assisting with the implementation of the Risk and AMD GT delivery strategy

## Qualifications for market risk manager

* Support Risk Managers in analysing and understanding results from the market risk measurement models
* Research and propose methodology enhancements arising from regulatory developments, new product coverage and to improve current methodologies
* Communicate with stakeholders at all levels
* Maintenance of current VaR models, and testing and implementation of methodology enhancements
* Provide quantitative and theoretical support to other team members
* Ensure that proposed methodologies fully comply with PRA and EBA requirements around Market Risk measurements