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

# Example of Market Risk Manager Job Description

Our growing company is looking for a market risk manager. Thank you in advance for taking a look at the list of responsibilities and qualifications. We look forward to reviewing your resume.

## Responsibilities for market risk manager

* Understanding of Market Risk Management for derivative products
* Providing support in planning and monitoring internal and regulatory capital adequacy CVA RWA utilisation
* Reviewing and signing off CVA VaR figures
* Manage Market Risk testing projects successfully by ensuring scope, timelines, and quality control requirements are met any firm impacts have been thoroughly analyzed and understood prior to sign-off
* Providing oversight of the global cost base, working with Finance partners and supporting cost saving initiatives including operational excellence strategies
* Leading a small team of specialists to produce reports and analytics that provide insights into market risks facing the U.S Non-Trading Book
* Improving management decision support through enhanced reporting and analysis
* Providing leadership and guidance to the team to meet long term challenges
* Maintaining strong communication with internal and external partners of the bank to create an open environment where issues and concerns can be openly raised and discussed
* Ensuring appropriate controls are in place to minimize operational risk

## Qualifications for market risk manager

* Engage in internal projects and ensure that requirements around changes and testing to current VaR methodology are appropriately planned and implemented
* A PhD qualification in a quantitative discipline such as Applied Mathematics, Finance ect
* Strong skills in the use of relevant programming tools (Strong Excel, VBA)
* Flexible and a willingness to take on a variety of tasks
* Review and provide analysis for new complex transactions
* Support implementation of suitable risk management frameworks