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# Example of Market Risk Job Description

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

## Responsibilities for market risk

* Assist in ensuring that all data related to the interest rate risk sensitive positions are properly reflected in the local analytical database built for the local Market Risk models
* Supports the local Market Risk department in monitoring, measuring, reporting and highlighting risks and limits of the domestic Bank the local Bank Treasury
* Report market risk for various trading portfolios and monitor relative to authorized limits on a daily basis
* Validate the risk results produced from the overnight process, including checking position and price feeds as needed
* Work closely with Accounting and IT to ensure trades are accurately captured and processed through the risk systems
* Manage data feeds from peripheral systems for controls and accuracy of data in the daily risk processes
* Work closely with the traders to understand trade strategies and communicate risk of positions
* Perform what-if risk measurement to help traders with risk utilization
* Maintain and improve risk systems either directly or through IT
* Responsible for making sure all positions are model correctly by way of daily back testing the portfolio and curve validation

## Qualifications for market risk

* Attention to detail to allow the candidate to identify potential errors in Risk numbers
* B.E (Computers)
* Capture, monitor and understand all material risks in the portfolio and ensure these are reported accurately
* Understand business P&L and risk drivers
* A suitable candidate would be educated to degree level, preferably in a numerate subject
* With relevant University level qualifications