



Example of Associate, Market Risk Job Description

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Our company is looking for an associate, market risk. Please review the list of responsibilities and qualifications. While this is our ideal list, we will consider candidates that do not necessarily have all of the qualifications, but have sufficient experience and talent.

Responsibilities for associate, market risk

- Develop working relationships with internal stakeholders across MRQR, MRMO, Finance, MRR, RCMO and others
- Support the effort to further develop and refine tactical calculation and reporting capabilities for FRTB market risk capital
- Develop interest rate risk reporting capabilities for senior management, committees and regulators
- Develop and maintain important internal and external relationships
- Interest rate risk appetite and limit approval
- Limit monitoring and limit breach escalation
- Ad-hoc analysis to inform interest rate risk mitigation strategies
- Develop capabilities for sensitivity testing of key methodological assumptions on a periodic basis
- Assist with documentation of assumptions, methodologies and processes required for the Firm's IRRBB initiative
- Develop policies required to effectively govern interest rate risk in the banking book, which address regulatory requirements and the Firm's interest rate risk management priorities

Qualifications for associate, market risk

- Good project management skills and attention to details
- Excellent oral and written communication skills as analysts will deal directly

- Previous experience in risk analyst role or similar function
- Proven understanding of investment process, financial markets and instruments
- Good knowledge of risk methodologies, reporting, standards and regulation