



# Example of Market Risk Reporting Job Description

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Our company is searching for experienced candidates for the position of market risk reporting. 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 reporting

- Provide support to risk managers for ongoing monitoring and reporting of risk exposures for the Equities Trading businesses
  - Provide timely accurate and complete market risk regulatory and economic capital reporting and analysis, owning the end to end processes that facilitate this reporting stream
  - Maintain a thorough understanding of the methodologies used for Value at Risk (VaR), Stress VaR, Specific Risk (SR), Incremental Risk Charge (IRC) the Standardized Approach calculations
  - Provide support to risk managers for ongoing monitoring and reporting of risk exposures for the Commodities Trading businesses
  - Managing the reporting teams in New York an Delaware
  - Developing and enhancing the reporting framework for internal reporting purposes
  - Working closely with Market Risk Management, Finance, line of business and Market Risk middle office and technology teams to build and support the reporting infrastructure
  - Acting as the point person for ongoing monitoring and reporting of risk and finance metrics
  - Oversee the aggregation of reports and metrics across the firm
  - Maintain data quality in the reporting process and utilize system and user tools to control the accuracy of report results
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- Detailed technical knowledge of RDBMS (SQL Server or Oracle) and database design methodologies
- Fully competent in PC applications (i.e., spreadsheets - Excel, word processing - Word, presentations - PowerPoint, ) plus ability to quickly learn relevant and potentially complex, add-on applications is also required
- Good organizational and time management skills to deal effectively with multiple time demands in very tight timelines
- Progressive experience within a large multi dimensional organization
- Reporting and performing validation checks on market risk movements
- Strong spreadsheet and database skills (incl