



Example of Market Risk Reporting Job Description

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

- Development, implementation, and maintenance of Market Risk reports covering most asset classes
- Manage Start-of-Day process such as Feeds management and data quality
- Responding to Market Risk coverage groups across businesses with metrics to make the important risks and P&L drivers more transparent to senior management
- Assisting in a wide range of on-going and new projects with Risk Management, Finance, Technology, Valuation, Quantitative Research, Model Review Group, Basel Groups
- Provide timely accurate and complete market risk 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), Stress Test scenario
- Generate trends and reports daily for senior management, and communicate key/material changes to all stakeholders
- Monitor exposure usages, and report breaches to senior management and OSFI
- Perform daily back testing, weekly Operating Committee report, and quarterly trend analysis report
- Perform daily reconciliation between EMR and local market risk team

Qualifications for market risk reporting

- Strong Excel skills with VBA programming experience (programming experience preferred.)
- Minimum 2 year experience in trading or trading risk management roles
- Excellent knowledge of MS Excel and exposure to MS Access and other database programs
- Leading the BAU team on performing validation checks on market risk movements
- Strong analytical skills, prioritization skills and knowledge around general principles of credit and market risk
- Previous experience in risk reporting, credit risk or market risk