



Example of Market Risk Reporting Job Description

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Our company is growing rapidly and is looking to fill the role of market risk reporting. To join our growing team, please review the list of responsibilities and qualifications.

Responsibilities for market risk reporting

- Maintain the database for historical trend analysis
- Lead FRM regulatory and public disclosure reporting efforts, 10-K/Q, CCAR, Stress Testing
- Develop technology where needed
- Line management of a team of analysts / associates providing day to day support for recipients of Market Risk information
- Perform various daily data quality checks on risk measures within agreed controls
- Research and resolve Line of Business Finance, MRM and Audit inquiries with respect to risk measures
- Preparation, collation and enhancement of management reports
- Implementation and maintenance of appropriate controls (checks and balances) in the production of data, results and reports to ensure consistency and accuracy
- Liaise with market risk colleagues in the development of market risk models and documentation relating to how information needs to be reported for internal and external stakeholders
- Preparation of management reporting and presentations

Qualifications for market risk reporting

- Production of market risk reporting packs that are submitted to EMEA Senior Management, Risk Committees, CROs, Board of Directors and regulators

- Support the BAU team on performing validation checks on market risk movements
- BSc or MSc level – in Mathematics, Computer Science, Quantitative Finance or similar
- Have experience working as a functional expert on an agile team
- Be comfortable working closely with a geographically distributed development and planning team