HAITONG

MARKET RISK – ANALYST

RISK MANAGEMENT DEPARTMENT

As an independent control function of the Bank, the Risk Management Department aims to enable the Bank to make informed decisions and ensure that the risk policies approved by the Bank are duly implemented and followed.

Haitong Bank is looking for candidates to integrate the Market Risk Team, responsible for the measurement, monitoring, control and reporting of the Bank's market risk.

JOB DESCRIPTION

Reporting to the Head of Market Risk the candidate will:

- Participate in the daily capture, monitor, control and reporting of the Bank's market risk and ensure approved limits are complied with;
- Build, maintain and improve market risk reporting infrastructure and tools;
- Prepare weekly business level risk review report;
- Proactively contribute to wider risk function initiatives and projects;
- Conduct ad-hoc analysis in relation to market risk;
- Support the preparation of committee materials and other reports related to the Bank's market risk exposure;
- Work closely with the other departments to ensure trades are accurately captured and processed through the risk systems;
- Implement and perform data quality controls of the market data captured by the Risk system;
- Suggest, develop and implement measures leading to the automation and streamlining of existing processes;
- Participate in the market risk capital requirements calculation process under current regulatory frameworks;
- Participate in the implementation of the new IRRBB framework requirements and internal governance, and in the regulatory submission processes.

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PROFILE

- Experience of at least 2 years in similar functions
- Degree in Economics, Finance, Management, Maths or similar
- Post-graduate or Master degree in Markets, Financial Instruments or Finance is strongly preferred
- Fluency in English
- Proficiency in Excel to maintain, improve and develop reporting tools
- SQL and Excel VBA programming skills is a plus
- Good understanding of Market Risk concepts and metrics (VaR, EVE/NII, scenario analysis, risk sensitivities, etc.)
- Good understanding of Capital Market activities and main instruments is desirable
- Strong quantitative, analytic and problem-solving skills
- The ideal candidate is fast-learner, responsible, curious, detail-oriented and self-starter
- Ability to work autonomously
- Strong work ethic and commitment
- Good interpersonal communication skills and ability to work as a team

JOB DETAILS

- Job Title: Associate
- Contract: Permanent. Full Time
- Start date: Immediate
- Site: Lisbon

JOB APPLICATION REQUIREMENTS

- CV
- References is a plus

Application deadline: 5 October 2018

Send applications to Mafalda.Henriques@haitongib.com