



PR/094272 | Market and Liquidity Risk Specialist

Job Information

Recruiter

JAC Recruitment Vietnam Co., Ltd

Job ID

1513529

Industry

Bank, Trust Bank

Job Type

Permanent Full-time

Location

Vietnam

Salary

Negotiable, based on experience

Refreshed

January 7th, 2025 07:00

General Requirements

Minimum Experience Level

Over 3 years

Career Level

Mid Career

Minimum English Level

Business Level

Minimum Japanese Level

Business Level

Minimum Education Level

Associate Degree/Diploma

Visa Status

No permission to work in Japan required

Job Description

LOCATION

Hanoi

COMPANY OVERVIEW

A large bank

JOB RESPONSIBILITIES

- Participate in planning and implementing risk management strategies to ensure compliance with market risk, interest rate risk on the bank book, and liquidity risk frameworks.

- Assist in training and guiding senior officers and officers, and propose training programs to develop their skills and capacity.
- Develop processes for MR, IRRBB, and LR analytics and control, assess the impact of regulations, and set risk indicators and limits.
- Analyze portfolio risks, conduct stress tests, and develop liquidity contingency plans to manage and mitigate risks effectively.
- Work on capital measurement methodologies, collaborate on data management, and support risk transformation initiatives under professional guidance.

JOB REQUIREMENTS

- Experience: At least 5 years in analyzing MR, IRRBB, LR, ALM, or over 3 years in related finance and banking fields.
- Expertise: Proficient in market risk, IRRBB, liquidity risk, ALM management, and analytics.
- Treasury Operations: Understanding of Treasury operations, interbank activities, and financial market products.
- Education: Bachelor's degree in Finance, Risk Management, Financial Mathematics, with a preference for CFA or FRM certifications.

Apply online or feel free to contact for more information about this opportunity. Due to the high volume of applicants, we regret to inform that only shortlisted candidates will be notified. Thank you for your understanding.

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Company Description