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Counterparty Risk Exposure Management

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Job Information

Recruiter
[Michael Page](#)
Job ID

1532254

Industry

Investment Banking

Job Type

Permanent Full-time

Location

Tokyo - 23 Wards

Salary

Negotiable, based on experience

Refreshed

April 14th, 2025 13:00

General Requirements

Career Level

Mid Career

Minimum English Level

Business Level

Minimum Japanese Level

Basic

Minimum Education Level

Associate Degree/Diploma

Visa Status

Permission to work in Japan required

Job Description

This role is an excellent opportunity for a credit risk professional to join a globally connected team managing counterparty exposure across derivative and structured finance transactions. The position offers a blend of quantitative analysis, automation projects, and regulatory involvement.

Client Details

Our client is a global financial institution with a highly integrated risk management function. The Tokyo-based team manages regional counterparty risk while playing a key role in global coordination, regulatory response, and exposure control standardization.

Description

- Monitor derivative-related exposures and identify key drivers of changes.
- Conduct pre-trade exposure analysis for new transactions.
- Calculate and report credit risk metrics and appropriate collateral levels.
- Collaborate with global credit, market risk, and front office teams.
- Monitor concentration risk and liquidity of collateralized portfolios.
- Participate in automation and standardization of exposure measurement.

- Support regulatory projects and cross-functional global initiatives.

Job Offer

- Key role in a globally connected credit risk team.
- Exposure to derivatives, regulation, and pre-trade strategy.
- High-impact projects in automation and model enhancement.
- Collaborative, international working culture with learning support.

To apply online please click the 'Apply' button below. For a confidential discussion about this role please contact Carl Iso +818046764473.

Required Skills

- Experience in market risk, credit risk or front-office financial product risk roles.
- Knowledge of derivatives and credit risk metrics.
- Programming experience with VBA and/or Python preferred.
- Strong attention to detail and analytical mindset.
- English communication skills for global coordination.
- Strong teamwork and interpersonal skills.

Preferred Qualifications:

- Advanced degree (Master's/PhD) in quantitative fields.
 - Hands-on experience in credit exposure modeling or Basel III knowledge.
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Company Description

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