TISA

WE ARE HIRING

MARKET RISK MANAGER

LOCATION | Port Moresby Branch

QUALIFICATIONS | Bachelor's degree or higher in finance, economics, mathematics, statistics, or a related field.

EXPERIENCE |

- At least 5 years of experience in market risk management, preferably in the financial services industry.
- Professional certification in risk management is preferred.
- Strong knowledge of market risk models, tools, and techniques, such as VaR, Stress, and Market Risk Capital.
- Familiarity with market risk regulations and standards, such as Basel III and FRTB.

Application Closes 4pm, Monday 04th November, 2024

For more information visit:
www.tisabank.com.pg

Submit your Expression of Interest and Resume to:
TISA.Recruitment@tisa.com.pg

Market Risk Manager

We are looking for a Market Risk Manager to join our team and help us manage, monitor, identify, measure, analyse and mitigate market risks. You will work closely with various stakeholders across the organization to ensure that our market risk exposures are aligned with our risk appetite and strategy.

Responsibilities:

- Conduct market risk assessments and develop risk mitigation strategies for various products and portfolios
- Monitor and report market risk exposures and performance using various risk measures, such as VaR, Stress, and Market Risk Capital
- Ensure compliance with relevant regulations and internal policies regarding market risk management
- Communicate and escalate market risk issues and recommendations to senior management and relevant committees
- Provide training and guidance to staff on market risk management practices and tools
- Collaborate with other risk functions, such as credit risk, operational risk, and liquidity risk, to provide a holistic view of the organization's risk profile
- Support the development and implementation of new market risk models, systems, and processes

Requirements:

- Bachelor's degree or higher in finance, economics, mathematics, statistics, or a related field
- Professional certification in risk management is preferred
- At least 5 years of experience in market risk management, preferably in the financial services industry
- Strong knowledge of market risk models, tools, and techniques, such as VaR, Stress, and Market Risk Capital
- Familiarity with market risk regulations and standards, such as Basel III and FRTB
- Proficient in Microsoft Office, especially Excel, and risk management software, such as SAS
- Excellent analytical, quantitative, and problem-solving skills
- Ability to communicate effectively and present complex information in a clear and concise manner
- High attention to detail and accuracy
- Team player with strong interpersonal and collaboration skills