

Risk Management Department

Officer to Deputy Manager, Market Risk (Ref. No: RMD-319)

Job Responsibilities:

- Design, plan and implement the market risk management framework to ensure market risk in the bank is adequately and appropriately managed under the supervision of market risk head
- Perform market risk monitoring and stress testing for trading book portfolio and banking book FX and commodity portfolio.
- Review market risk related policies, procedures and limits.
- Draft management reports for market risk and present to relevant committees.
- Maintain active working relationship with internal stakeholders to ensure risk and control issues are identified and addressed
- Conduct investigations into market risk issues including data, system and model
- Participate in various market risk related projects and treasury system enhancement projects, including FRTB.
- Provide assistance in new product review, regulatory examination, external/internal audit tasks

Job Requirements:

- Bachelor Degree or above with major in Finance / Financial Engineering / Risk Management / Quantitative Finance is preferred
- FRM or CFA is a plus
- More than 3 years of professional work experience in financial services preferred
- Work independently and proficient in Excel / Access for large/complex data analysis, and Powerpoint / Word for presentation
- Proficient in spoken and written English and Chinese (including Mandarin) is a must
- Candidates with less experience will be considered as Officer or Senior Officer

To apply, please submit your resume to hrd@icbcasia.com.

All information provided by applicants will be used only for recruitment purposes and will be used strictly in accordance with the Bank's Privacy Policy Statements and Circulars, which are available on our website.