

Industrial and Commercial Bank of China Zurich Branch provides a wide variety of services and products for corporate clients and financial institutions, including deposits, remittance, loans, trade finance, securities, foreign exchange trading and RMB business.

In Risk Control Department, we are looking for a

Market Risk Manager

Your Responsibilities:

- Maintain the Branch's market risk management framework and system in accordance with Swiss regulatory requirements and internal policies and in close collaboration with internal business partners such as treasury.
- Measure, monitor and report interest rate risk in the banking book (IRRBB), including Economic Value of Equity (EVE), Net Interest Income (NII), and repricing gap analysis.
- Measure, monitor and report FX risk.
- Conduct scenario analysis, stress testing, and sensitivity analysis to evaluate IRRBB under various market conditions.
- Continuously monitor and refine IRRBB models to ensure accuracy and relevance in changing market conditions.
- Participate in committees (risk management, asset and liability) to present and discuss key metrics, exposures, and mitigation strategies.
- Cooperate with Treasury to align strategies for managing interest rate risk exposure (Asset Liability Management).
- Ensure Treasury adheres to the permissible activities as prescribed in the policy framework.
- Review, manage and maintain policies, procedures and methodologies related to market risk management.
- Assist the team with tasks pertaining to credit and operational risk management, internal and external reporting as well as internal and regulatory audits.

Your Profile:

- Bachelor degree or above in Business, Finance, Economics or a related field, with a preference for relevant post graduate qualifications (e.g. CFA, FRM).
- At least 4 years of experience in market risk management in a commercial bank.
- Sound understanding of market risk principles and IRRBB metrics, including EVE, NII, and gap analysis, as well as knowledge of Basel III regulatory requirements for IRRBB.
- Fluent in English (written and verbal). Knowledge of German is an advantage.
- Proficient user of MS Office (PowerPoint and Word), particularly Excel.
- Good organizational skills with ability to priorities work under pressure.
- Excellent interpersonal skills and team spirit.

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