



中銀國際 控股有限公司
BOC International Holdings Limited

Job Title:

AVP, Market Risk Management - Fixed Income and IR Flow Products (Risk Management Division)

Responsibilities:

- Prepare daily profit and loss (PnL) report and conduct attribution analysis, comments and related control checks;
- Prepare daily risk reports and monitor limits compliance;
- Analysis of daily VaR and Stress limit exposures;
- Provide comment on new product, new business and other adhoc requests;
- Pro-active identify and escalate to management on potential market risk events and regulatory/policy changes;
- Participate in ad-hoc system implementation projects.

Requirements:

- Minimum 4 years of working experience in risk management or product control functions of Fix-Income business or IR rate product;
- Post graduate qualification in a quantitative discipline is preferred;
- Detailed knowledge of IR/FX markets and Bond market, risk models and products is desirable;
- Strong programming skills, in particular C++ and VBA is preferred;
- Ability to work in a team, adhere to tight deadlines, develop and maintain relationships and effective communication with Front Office;
- Good command of English and Chinese, including Mandarin.

Please apply in strict confidence with full resume, academic record, current and expected salaries to bocihrd@bocigroup.com.

(The personal data provided will be used for consideration of recruitment only. All personal data of unsuccessful candidate will be destroyed within six months.)