Market and liquidity risk analyst

ES-13530

Our partner, who has a leading role in the banking sector is looking for a new colleague.
Location:
Budapest

What are you going to do?

- Risk assessment and strategic analysis of liquidity position and forecasts
- Performing second level control on liquidity risks, safeguarding methodology for liquidity metrics, LCR and NSFR
- Improve risk identification and monitoring process
- Following up on new regulatory requests and group policy expectations
- Preparing management report and strategic decision making materials for senior management
- Ensuring limit compliance, participating in limit review and defining risk appetite framework in line with group strategy
- Monitoring intraday, short term and structural liquidity position
- Participate in project initiatives
- Strong collaboration with ALM/Treasury

What are we expecting from you?

- University degree in finance, economics (M.Sc.)
- At least 4 years relevant experience in Risk Management, ALM or Treasury

- Outstanding analytical and numerical skills
- Understanding of derivative products, financial markets, banking sector and monetary policies
- Strong IT skills: Excel, VBA, Access, Database language (SAS, SQL)
- Precision, proactivity and team player attitude
- Familiarity with Bloomberg, Reuters, Murex is an advantage
- Excellent command of English
- Experience in counterparty credit risk calculation is an advantage

What will you get?

- Cafeteria and yearly bonus
- Well-being services
- Health insurance
- Trainings to help your personal development
- Complex, various tasks