

Markets & Liquidity Risk Manager
London

FirstBank UK is a globally recognised, successful bank who provide world-class services to various institutions and individuals. Offering a comprehensive range of retail and corporate financial services/products, this thriving business boasts over 10 million active customers in over 700 business locations. Due to business requirements & a new headcount, we are now looking to acquire the services of an experienced Markets & Liquidity Risk Manager to identify and analyse liquidity risk arising from Treasuring & Trading activities.

- Office hours are Monday-Friday, 9am-5pm with a 1-hour lunch.

Key Responsibilities:

- Work with treasury and trading desks to ensure that all relevant market risk exposures are properly identified, analysed, monitored and reported.
- Conduct regular risk assessments and provide timely and accurate risk reports to senior management.
- Monitor compliance with limits, investigating and escalating limit breaches.
- Maintain an appropriate market risk limit framework.
- Develop stress testing frameworks and maintain market risk models.
- Calculate and report on liquidity gaps, funding analysis, and concentrations.
- Manage the VaR (Value At Risk) model.

Key Skills/Experience:

- Previous demonstratable experience & knowledge of IRRBB & VaR.
- Previous experience within a market risk role or related discipline within financial services.
- Strong numerical & analytical skills.
- Broad understanding of global financial products, markets & regulations.
- Strong ability to break complex problems into smaller ones and an enjoyment of working with data.
- Excellent attention to detail.
- Excellent verbal & written communication skills.

In return we offer a fantastic benefits package including:

- Up to 10% employer pension contribution
- Life Assurance Cover
- Income protection
- Private Medical Insurance plan (upon successful completion of probation period)
- Contribution to glasses/contacts and eye testing
- Gym subsidy (up to £50 per month)



- Cycle to work scheme
- Employee Assistance Program
- Interest Free season ticket loan for travel
- Birthday Leave
- 25 days annual leave, rising to 28 after 3 years and 30 after 8 years' service
- Give As You Earn (GAYE)