

Position: Market & Liquidity Risk Officer – Risk Management Unit – Nicosia

Main Duties and Responsibilities include:

- Assist in the development and implementation of market and liquidity risk management policies and procedures
- Assist in the development of methodologies to identify and measure market and liquidity risks
- Monitor, analyse and provide suggestions for the mitigation of market and liquidity risks
- Assist in the design and implementation of risk management reports
- Participate in the Bank's ILAAP and ICAAP and perform stress tests in the fields of market and liquidity risks

Profile of the ideal candidate:

- Bachelor's Degree in Finance/ Banking/ Mathematics/ Statistics or a related field
- Master's Degree in Financial Risk Management/ Mathematical Finance/ Financial Mathematics/ Financial Engineering or a related field
- Professional qualification in risk management or finance (e.g. FRM, PRM, CFA) will be considered an advantage
- At least **3 years** recent experience in a Bank's Risk Management or Treasury Function
- Sufficient knowledge of bank regulatory framework in relation to the management of market and liquidity risks
- Very good knowledge of financial products and markets
- Proficient user of MS Excel
- Competence with SAS will be considered an advantage
- Experience with Bloomberg Terminal will be considered an advantage
- Strong data analytical skills
- Critical thinking with attention to detail
- Excellent interpersonal skills, energetic, positive and team player
- Excellent knowledge of Greek and English Language

Applications

- Candidates apply through the PwC website http://www.pwc.com.cy/en/careers/jobs-pwc-clients/recruiting_now.html by **15 September** 2017.
- Applications will be treated with confidentiality.

Note

- Only candidates selected for interviews will be contacted