



PR/158217 | AVP Market Risk

Job Information

Recruiter

[JAC Recruitment Malaysia](#)

Job ID

1505441

Industry

Bank, Trust Bank

Job Type

Permanent Full-time

Location

Malaysia

Salary

Negotiable, based on experience

Refreshed

November 19th, 2024 11:37

General Requirements

Minimum Experience Level

Over 3 years

Career Level

Mid Career

Minimum English Level

Business Level

Minimum Japanese Level

Business Level

Minimum Education Level

Associate Degree/Diploma

Visa Status

No permission to work in Japan required

Job Description

Job Responsibilities: -

- Responsible for Market Risk management in the organization
- To market risk e.g. traded FX Limits, Interest Rate Risk in the Banking Book (IRRBB) reporting.
- To maintain the policies, procedures and methodology related to market risk management.
- To assist Unit Head or HOD in managing regulator and internal/external audit on market risk matters.
- To monitor and review on Market Risk Conduct Assessment of the bank.
- Involve in the production of Parent Bank and BNM market stress test

Job Requirements:-

- Degree in Economics, Finance, Banking, Statistics, Actuarial Science, Mathematics or equivalent.
- Minimum 4-6 years' experience in Market Risk management
- Familiar with Bank Negara Malaysia regulations and compliance

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Company Description