

## SA/Assistant Manager /Manager - FRM - Market Risk (Petaling Jaya)

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Company: KPMG in Malaysia

Location: Malaysia

Category: other-general

### Descriptions

KPMG's Financial Risk Management (FRM) practice is a specialized service line of KPMG's Risk Consulting practice, focusing on financial risk management services for financial and non-financial institutions in Malaysia and the ASEAN region. FRM's core services are Basel related services, corporate treasury, valuation of financial instruments and risk modeling. The candidate should ideally have experience within the banking industry, with knowledge of and exposure to risk management functions. Experience in corporate treasury functions is also favorable.

### Responsibilities

We currently have an outstanding opportunity for a Senior Associate / Assistant Manager / Manager to provide experience and to help our expanding FRM team further develop its leading market position in the provision of banking advisory services. Depending on experience and skills, the role will include the delivery and management of Basel II & III / risk management projects, business development and marketing work for our services, and staff management for ensuring the future growth of the Financial Services Advisory practice in Malaysia and potentially abroad. We offer successful candidates an attractive remuneration package and the opportunity to work in a dynamic and exciting environment.

### Responsibilities include:

Perform valuation/modeling/model validation of a wide variety of financial instruments, including fixed income products, interest rate, FX, equity derivatives, etc

Perform quantitative advisory services to implement market risk system (valuation models, VaR, sensitivities, stress-testing, back-testing, capital calculation, etc) of financial institutions

Supervise junior team members and contribute to their career development

Develop and maintain productive working relationships with client personnel

Build strong internal relationships within Advisory and across other service

## Requirements

BSc/ MSc/ PhD in a quantitative discipline (e.g. Financial Engineering/ Mathematics/ Statistic/ Finance)

Strong programming skills and proficiency in VBA/Matlab/C++/etc

Certified Financial Analyst or Financial Risk Manager or equivalent qualification is a plus

Multi-year working experience in derivative instruments (including exotic Interest rate, FX and equity products) valuation, market risk measurement, and models development and validation

Strong product and market knowledge in relation to derivatives and related valuation/ risk management issues

Familiar with valuation/market risk system implementation is a plus

Ability to work independently to resolve unstructured problems

Ability to interact confidently with clients in discussing pricing and modeling issues

Team player who has leadership potential

Strong verbal and written communication skills

**Closing Date** Dec. 31,

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