



PR/159313 | Assistant Manager, Market Risk

Job Information

Recruiter

JAC Recruitment Malaysia

Job ID

1551952

Industry

Bank, Trust Bank

Job Type

Permanent Full-time

Location

Malaysia

Salary

Negotiable, based on experience

Refreshed

July 29th, 2025 02:00

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:

- Ensure robust Market Risk management practices are consistently implemented.
- Assist the Unit Head in identifying, proposing, and developing Robotic Process Automation (RPA) solutions and system enhancements to improve team efficiency and streamline workflows.
- Oversee the preparation, updating, and analysis of regular market risk reports, including traded FX limits and Interest Rate Risk in the Banking Book (IRRBB).
- Participate in analysis, reporting, and improvement initiatives related to Asset and Liability Management (ALM).
- Comply with all market risk requirements set by Bank Negara Malaysia (BNM), for traded and non-traded risks.
- Support the Unit Head and team in monitoring and reporting market risk exposures
- Stay informed on BNM updates (guidelines, circulars), foreign exchange market developments, industry practices, and

relevant financial news.

- Review and maintain market risk management policies, procedures, and methodologies to ensure they remain current and effective.
- Support the Unit Head or Head of Department in managing regulatory reviews and internal/external audits related to market risk.
- Monitor and evaluate the bank's Market Risk Conduct Assessment.
- Contribute to the development of market stress tests, including Economic Value of Equity (EVE) and Earnings at Risk (EAR) scenarios
- Perform additional duties as assigned by the Head of Risk Management Department (RMD) or Management to support a productive and effective work environment.

JOB REQUIREMENTS:

- Possess Bachelor degree in finance/ banking/ statistic/ economics or any relevant field
- Prefer minimum 4 years of experience in market risk management
- Detail oriented, good analytical skills
- Good communication and writing skills

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Company Description