



<https://fintechnews.my/job/alm-risk-manager-at-gxbank/>

ALM Risk Manager

Responsibilities

- Develop and maintain interactive liquidity risk dashboards to ensure healthy assets and liabilities management
- Develop and design predictive ALM models leveraging on AI/ ML modelling capabilities
- Build advanced depositor profiling techniques and vintage model as part of ALM tracking
- Support development and maintenance of analytics and business intelligence tools for liquidity risk management purposes
- Develop and maintain liquidity forecasting models using AI/ ML modelling approach
- Assist in developing and implementing strategies to optimise the Bank's cash flows and ensure that the Bank is able to meet its short-term funding needs.
- Monitor and analyse liquidity positions on a daily basis, identifying potential risks and opportunities.
- Assist in conducting liquidity stress and scenario analysis testing
- Regular market and industry development updates to identify risk issues and build in appropriate controls and triggers to safeguard the Bank's liquidity risk

Qualifications

- At least 5 years of relevant hands-on banking or fintech experience relating to liquidity risk management/ data science/ business analytics/ data engineer
- Passionate in Data which includes ETL, analyse, and interpret data patterns within a complex data environment
- Proficient in financial modelling, coding (Python/ PySpark/ R/ SQL etc) and/ or data science techniques (AI/ ML models), preferably with hands-on model development and implementation
- Problem solving, positive and constructive attitude with ability to deep dive into data and elaborate clear and synthetic insights
- Degree or Master's degree in Data Science, Banking/Finance/Mathematics, Statistics or Engineering
- CFA / FRM / BRM / Chartered Banker would be added advantage

Hiring organization

GXBank

GX Bank Berhad – the Grab-led Digital Bank – is the the FIRST digital bank in Malaysia, approved by BNM to commence operations. They aim to leverage technology and innovation to serve the financial needs of the unserved and underserved individuals, and micro and small medium enterprises.

Employment Type

Full-time

Industry

Banking

Job Location

Petaling Jaya, Selangor, Malaysia

Date posted

April 2, 2024

Valid through

31.05.2024

APPLY