

## Murex Risk Engineer

[Apply Now](#)

Company: Marc Ellis

Location: abu dhabi

Category: other-general

Contract : 6 months extendable.

### Job Requirements

Candidate must have a graduate degree from a reputable institution in Information Systems / Engineering / Economics. Post graduate qualification or a professional qualification desirable  
Good working experience in Counterparty Credit Risk Change (SACCR, PFE (Monte Carlo & CEM), Credit Policy (issuer concentration risk, credit trading, secondary risk & WWR)  
6-8years Murex (MRA/MRB) & or MLC Config experience (creation of new risks, new pre deal checks, LRBs, knowledge of LAS, MLC reporting DB, batch scheduling, config refactoring)

Working knowledge of a programming language such as Python, SQL

Understanding of VaR, ES with an application of Murex MRA, MRB, MRL config preferred

Good knowledge of xVA (CVA, DVA, FVA, CoIVA, MVA)

Strong understanding of Collateral Management & Legal Agreements (CSA, GMRA, GMSLA)

Knowledge of Trading Book risk and regulatory change preferred (EMIR IM SIMM, FRTB, & Stress Testing)

Full SDLC experience, agile and waterfall & DevOps, use of GITLAB, MX Test

Delivering initiatives in collaboration with stakeholders (Front Office, Market Risk, Analytics, Operations, Product Control)

Organize and spearhead project meetings on behalf of GM (working groups etc.)

Works well autonomously by researching and investigation solutions, also works well in a highly dynamic and pressurized environment

#J-18808-Ljbffr

[Apply Now](#)

### Cross References and Citations:

1. Murex Risk Engineer DublinjobsJobs abu dhabi Dublinjobs ↗
2. Murex Risk Engineer Viennajobs Jobs abu dhabi Viennajobs ↗
3. Murex Risk Engineer Dohajobs Jobs abu dhabi Dohajobs ↗
4. Murex Risk Engineer Photographerjobs Jobs abu dhabi Photographerjobs ↗
5. Murex Risk Engineer SearchaustralianjobsJobs abu dhabi Searchaustralianjobs ↗
6. Murex Risk Engineer UltimatejobfinderJobs abu dhabi Ultimatejobfinder ↗
7. Murex Risk Engineer Algeriajobs Jobs abu dhabi Algeriajobs ↗
8. Murex Risk Engineer AgilejobsnearmeJobs abu dhabi Agilejobsnearme ↗
9. Murex Risk Engineer Munichjobs Jobs abu dhabi Munichjobs ↗
10. Murex Risk Engineer Airconditioningjobs Jobs abu dhabi Airconditioningjobs ↗
11. Murex Risk Engineer ArchaeologyjobsJobs abu dhabi Archaeologyjobs ↗
12. Murex Risk Engineer RetailjobsnearmeJobs abu dhabi Retailjobsnearme ↗
13. Murex Risk Engineer UkjobopportunitiesJobs abu dhabi Ukjobopportunities ↗
14. Murex Risk Engineer Lahorejobs Jobs abu dhabi Lahorejobs ↗
15. Murex Risk Engineer SearchaustralianjobsJobs abu dhabi Searchaustralianjobs ↗
16. Murex Risk Engineer ProgrammingjobsnearmeJobs abu dhabi Programmingjobsnearme ↗
17. Murex Risk Engineer BouncerjobsJobs abu dhabi Bouncerjobs ↗
18. Murex Risk Engineer Shanghaijobs Jobs abu dhabi Shanghaijobs ↗
19. Murex risk engineer Jobs Abu dhabi ↗
20. AMP Version of Murex risk engineer ↗

21. **Murex risk engineer Abu Dhabi Jobs** ↗
22. **Murex risk engineer Jobs Abu Dhabi** ↗
23. **Murex risk engineer Job Search** ↗
24. **Murex risk engineer Search** ↗
25. **Murex risk engineer Find Jobs** ↗

Source: <https://ae.expertini.com/jobs/job/murex-risk-engineer-abu-dhabi-marc-ellis-1968-29337/>

Generated on: 2024-05-05 by Expertini.Com