

Murex Risk Engineer

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Company: Tech Junction Ltd

Location: Abu Dhabi

Category: architecture-and-engineering

Contract : 6 months extendable to long term.

Job Requirements

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

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