

Audit Specialist (Basel II, VP)

Our client, a leading bank, is looking for suitable candidates to join their expanding team as a Audit Specialist

Responsibilities include:

You will be leading or participating in the independent review of the Bank's Basel II (Pillar 1, 2 & 3) implementation across the Asia Pacific region and be provided with ongoing Basel II training to keep abreast of new developments.

You are required to provide effective challenges on the quantitative and qualitative elements of the model development, validation and stress testing of models including their model design, predictive power, discriminatory ability, consistency and stability, calibration, benchmarking, data quality, documentation and regulatory compliance. It is important to keep up-to-date with academic, technical and industry developments in the fields of risk model design, development, validation and stress testing, and related regulatory requirements.

Job Requirements:

- Recognized Degree, preferably in Quantitative Analytics, Financial Engineering or such similar disciplines
- At least 3 years of relevant experience in an analytics or model development capacity within a risk management environment in a reputable financial institution
- Familiarity with Basel II and regulatory requirements
- Cultural sensitivity with good written and verbal communication and interpersonal skills
- Strong analytical and problem-solving skills
- Must have the ability to work under pressure and meet tight deadlines
- Individuals with the relevant experience, qualifications and certifications would be considered for the position of Audit Specialist or Manager.
- Willing to travel about 30 – 40% to regional banks within Asia to transfer knowledge

Interested candidates, please send a copy of your resume in MS Word Format to audrey.lee@gsiconsultants.com. We regret that only shortlisted candidates will be contacted.