Mei Wen Koh

Financial Risk Specialist · Market Risk

financial-risk-specialist@example.test · Singapore

Experience

Market Risk Specialist

Sableharbour Capital Services | 2021-10 – Present

- Produced daily exposure reports for 18 portfolios. Cross-checked the largest changes against new trades and valuation moves before reporting to the portfolio owners.
- Built parallel and steepening interest-rate scenarios using three reference curves. Documented scope, assumptions and exceptions for the quarterly stress review.
- Automated the comparison of trader and independent marks. Reduced median review time from 26 to 8 minutes across 20 reporting days while keeping the manual review for stale prices.

Risk Reporting Analyst

Jadehaven Asset Operations | 2018-08 – 2021-09

- Maintained the log of limit exceptions. Traced open items from the initial report to the review owner's recorded decision.
- Validated instrument identifiers and checked holdings against custodian positions before calculating monthly exposures.

Languages

English · Mandarin

Summary

Market risk specialist monitoring rates and foreign-exchange exposure. Reconciles positions and source prices, tests how changing yields and exchange rates affect portfolios, and documents limit exceptions for the committee.

Skills

Market risk reporting · Scenario analysis · Valuation checks · Limit monitoring · SQL

Education

MSc Applied Finance

Meridian Straits College | 2018