

JOB OPPORTUNITY

MARKET & LIQUIDITY RISK ANALYST / MANAGER / AVP

We are looking for capable and experienced individuals to work as a **Manager/ Assistant Vice President (AVP) Market & Liquidity Risk Analyst** in our **Risk Management and Regulatory Compliance Department at our Head Office based in Karachi**. The candidate will report to the Head of RMRC and participate in evaluation of market & liquidity risk management activities of the department in line with guidelines of SBP and business objective of Pak Libya.

Some of the Key Roles & Responsibilities:

- Formulate policies/manual for market & liquidity risk.
- Capable of independently monitoring market risk exposures for treasury & capital market transactions.
- Independently analyze treasury & capital market transactions and prepare a risk assessment report.
- Independently calculate regulatory ratios in line with Basel III Liquidity standards.
- Periodically review and prepare ECL calculations of the credit portfolio.

Qualification:

The ideal candidate must meet the following criteria:

- BS Accounting / BBA / MBA- Finance; CFA Level I will be a plus.
- Relevant experience of minimum 3-5 years in market/liquidity risk and regulatory reporting in a Bank/ DFI.
- Proficiency in MS Office; Programming and statistical knowledge for risk modelling will be a plus
- Well versed with Prudential Regulations, Basel-III Liquidity Standards and IFRS 9 Guidelines.
- Proficiency in statistical portfolio modelling will be a plus.

Skills:

- Excellent analytical skills with respect to market & liquidity risk.
- Cognizant with overall SBP Prudential Regulations and risk management guidelines.
- Excellent report writing and presentation skills.

We offer an attractive remuneration package with fringe benefits and an environment conducive to career growth and advancement. Females are encouraged to apply.

Interested candidates are requested to send their CVs at careers@paklibya.com.pk