Chief Manager-Integrated Risk Analytics & Assessment

National Development Bank PLC, being judged as the Best Bank 2022 by the Global Finance of USA, and Euromoney is Sri Lanka's fourth largest listed bank, forging ahead as a dynamic and digitally savvy bank. With over 40 years of experience in providing banking, financial and advisory solutions to a myriad of customers and propelling the nation's economic growth, NDB has emerged as the most awarded corporate in the country.

As a custodian of public funds, NDB prides in the strong corporate governance, risk management and ethics framework within which it operates.

The incumbent is expected to aid the risk management process of the bank by identifying and managing risks, carrying out internal capital adequacy assessment process, implementing Basel III and being responsible for risk analytics to support data driven decision making.

The Job

- Understand and review the risk assessment framework of the bank
- Understand the measurement/assessment system and scale to measure risk as applicable
- Develop and update periodically, a robust methodology to assess capital adequacy against the strategy/ budget of the bank and regulatory requirements
- Conduct capital adequacy assessment periodically
- Monitor regulatory changes applicable to risk and such others that would help in risk assessment and management
- Review and update the Risk Appetite Framework of the Bank and monitor for compliance
- Review and update Stress Testing Policy and Framework of the Bank considering the changes in operating environment
- Develop and update periodically a robust methodology for conducting stress tests Keep abreast of macro- economic developments and any regulatory changes that will impact the Bank's portfolio
- Develop a portfolio analysis methodology, carry out comprehensive analysis of portfolio quality and report to Credit and Market Risk Policy Committee(CMRPC) and Integrated Risk Management Committee (IRMC)
- Develop and manage a credit rating system for all assets across business units and customer segments
- Develop scorecards for retail products Develop and update a model validation policy
- Ensure storage of all data for building risk assessment models, profiling customers and such other analytics

The Person:

- Be professionally qualified in Banking, Finance, Statistics or Mathematics or possess a relevant degree in the said areas
- Masters, CFA and other post graduate qualifications preferred
- At least 15 years of experience in Banking inclusive of Risk Management experience at Senior level
- Knowledge in BASEL requirements, ICAAP, stress testing, model development and model validation is required
- Strong numerical and analytical skills
- Be process driven
- Convincing communication and presentation skills

Please login to https://www.ndbbank.com/careers to apply on or before 11th June 2023

We will correspond only with the shortlisted applicants

"We are an equal opportunity employer"

Vice President, Group Human Resources

NDB bank
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