

Risk Analyst (Executive) – Integrated Risk Analytics & Assessment Team

The Integrated Risk Analytics & Assessment Team (IRAA) at NDB Bank primarily aids 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 holder will aid the IRAA Team in the Risk Management process of the Bank and subsidiaries in order to safeguard the interest of the Bank by identifying and managing all relevant risks.

THE JOB

- Conduct various portfolio related analysis/ monitoring, Industry reviews, rapid risk review of portfolios as and when needed
- Assist in carrying out the Internal Capital Adequacy Assessment Process (ICAAP)
- Assist in carrying out Stress Testing in line the Board approved policy
- Assist in Risk models development and validation
- Assist the team in carrying out work related to internal risk rating (Corporates and SME) and scoring (Retail) models
- Assist in carrying out Data Analytics for decision making purposes
- Carry out monthly/ quarterly analysis of impairment, Stage 3 loans etc.
- Assist in developing/reviewing risk management related policies and frameworks to help in policy driven execution
- IFRS9 impairment process governance – development of the Economic factor forecasts, model validation and process review

THE PERSON

- Should possess a Degree in Statistics/Mathematics/Finance/Engineering/IT or any other relevant discipline
- Full or part completion of Postgraduate degree, professional qualification in Banking/Accountancy or any other relevant discipline would be an advantage
- Experience in Model Development and validation, ICAAP, Stress Testing and IFRS9 impairments process
- At least 4 years' experience/exposure to Banking with at least 3 years of experience in above processes
- Possess strong analytical and numerical skills
- Competent in Microsoft Excel, Power BI, R, Python, Excel VBA
- Should be a good team player and able to work under pressure
- Possess excellent communications and interpersonal skills

Please login to <https://www.ndbbank.com/careers> to apply on or before **20th September 2023**

We will correspond only with the shortlisted applicants

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