

# SENIOR RISK ANALYST - MARKET RISK DEPARTMENT ( MANAGER GRADE )

The job holder is responsible in ensuring that the bank operates within a defined risk appetite with regards to Market Risk / Liquidity Risk / Treasury Middle Office activities with compliance and timely management reporting.

## THE JOB

- Align the development of Risk Assessment framework Policies for Treasury dealing / Liquidity risk & Market risk exposures to support strategic objectives & ICAAP projections.
- Supervise Treasury Operations Market Conduct & practice in line with Act No.6 of 2019 – 29 August 2019.
- A sound understanding of the volatile nature of the Sri Lankan market & global economic trends & closely track all relevant macro-economic trends / market conditions and impact on Bank's growth / profitability.
- Closely track all relevant macro-data relating to economic trends/market conditions and impact on Bank's growth / profitability.
- To identify risks associated in Market dealings / Balance Sheet Structure / Off B/S activities (OBS) & develop measurement / assessment methodologies & scale to measure risks as applicable.
- Apply Financial modeling to carry out Stress tests / Scenario analysis to assess the capacity to withstand stressed situations in terms of profitability, Liquidity & Capital adequacy.
- Risk Mitigation through pro-active feedback on Treasury exposures / Market sentiments to manage stressed situations & recommend action plans to mitigate risks.
- Ensure effectiveness of Liquidity Contingency Funding Plan (LCFP) / stress triggers / Action steps & documenting results for management reporting.
- To meet the disclosure requirements and Investment valuation as per policy & Accounting Standards
- Provide Market data (exchange, interest) for FOD Balance Sheet re-valuation.
- To develop & update periodically, a robust methodology for conducting stress tests.
- Contribution towards Annual Report Risk write-up on Market & Liquidity risk & related disclosures – shareholders/investors

## THE PERSON

- Possess the ACI Operations Certificate / Diploma in Treasury & Risk Management (IBSL) / Certificate in Foreign Exchange Operations (CBS).
- Possess a Diploma / Bachelor's Degree in Banking and Finance, Commerce or related field.
- Possess at least 8 years' banking experience in exposure to Treasury
- Strong Leadership and Analytical skills
- Process Orientation and Attention to Detail

The position is at Manager Level.

Please login to <https://www.ndbbank.com/careers> to apply on or before 29<sup>th</sup> April 2026

We will correspond only with the shortlisted applicants.

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"We are an equal opportunity Employer"



**NDB bank**

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Vice President Human Resources