



VACANCY ANNOUNCEMENT

6. Market and Credit Risk Analyst

Function: Risk

Reports to : Senior Manager Risk

Purpose of the Job

To identify, measure and monitor market, liquidity and Credit risk exposures taken by the Bank

Key Result Areas

- Review Credit reports to ensure that exposure limits for credit concentration, top 10 exposures and lending limits are within the thresholds set by the ALCO, report on Non-performing assets and provisions
- Assist the Chief Manager Risk to ensure that the reported market risk information provided by the Treasury function is accurate and stress testing results are current
- Review and analyze key risk exposures, limits and their utilization in view of the prevailing market conditions
- Provide analysis of risk exposures, market commentaries, analysis of variances to the Chief Manager Risk
- Carry out sample checks on securitization and Credit process and communicate findings to the Chief Manager Risk
- Review ALCO reports to ensure that systems, models, assumptions and parameters used for modeling of interest rate and liquidity risk are in compliance with the BOU and Bank ALCO requirements.

Minimum requirements

- Bachelor's degree in Business related field
- Good Knowledge of Market and Credit risk models
- Good knowledge of the Bank's products and services
- Good knowledge of core Banking system
- 3 years' experience in credit operations in the Banking environment
- Excellent interpersonal, analytical and report writing skills

- Attention to detail
- Knowledge of relevant laws and regulations