

AVP, Risk Analytics (Mashreq Global Network)

Mashreq · Pakistan (Remote)

About the job

Job Purpose

This role is to support all data and analytics related activities with ERM.

Key result Areas

Risk Analytics

- Enhance internal processes by automating manual workflows, optimizing data delivery, and refining infrastructure for improved scalability.
- Collaborate with stakeholders, including data-related challenges and support data infrastructure requirements for ICAAP and Stress Testing related queries
- IFRS 9 ECL estimation for ICAAP and stress testing.

Regulatory Developments:

- Responsible for monitoring, interpreting and assessing all domestic and international developments pertaining to RAROC and Rating Policies management frameworks.
- Contribute to advocacy on emerging regulatory developments and undertake analysis to support Mashreq Bank's readiness to respond to the same.

Data Management

- Enhance internal processes by automating manual workflows, optimizing data delivery, and refining infrastructure for improved scalability.
- Collaborate with stakeholders, including data-related challenges and support data infrastructure requirements for ICAAP and Stress Testing related queries

ICAAP & Stress Testing

- To support calculation and analysis of stressed capital requirements for ICAAP purpose.
- Prepare appropriate material on stress testing for various risk committees
- To support IFRS 9 ECL, FIRB and STD RWA estimation
- Work with business and technology teams to perform relevant activities pertaining to development and implementation of RAROC calculations. Relevant activities to involve providing business requirements, performing reviews and testing and answering queries relating to ECL and RWA

- Responsible for monitoring, interpreting and assessing all domestic and international developments pertaining to RAROC and Rating Policies management frameworks.

Contribute to advocacy on emerging regulatory developments and undertake analysis to support Mashreq Bank's readiness to respond to the same.

Knowledge, Skills and Experience

- Undergraduate degree in Finance, Risk, Economics, Engineering or other related field
- 10-12 years of progressive, multi-discipline risk management experience within banking sector
- Deep understanding of risk management concepts and methodologies gained through development and practical application of risk policy/frameworks
- Demonstrated capability to apply risk management concepts, analysis and support to strategic decision-making processes
- Demonstrable people and managerial leadership experience in a matrixed and multi-jurisdictional organization
- Outstanding interpersonal and influencing skills; Possess personal credibility and ability to influence stakeholders at all levels, particularly senior colleagues.
- Postgraduate or professional qualification in risk management or finance such as CFA, FRM, PRM.
- Experience of developing teams in a multi-jurisdictional and matrixed organization.
- Understanding and experience of BCBS frameworks, particularly those relating to risk and capital.

To apply: <https://www.linkedin.com/jobs/view/4337960019>