

Manager Basel Reporting

UBL - United Bank Limited · Karachi Division, Sindh, Pakistan (On-site)

About the job

Job Summary: To perform Basel calculations to derive Risk-Weighted Assets (RWA) for the reporting of Capital Adequacy Ratio (CAR) returns to the State Bank of Pakistan, in compliance with regulatory and mandatory requirements. To prepare and submit the Internal Capital Adequacy Assessment Process (ICAAP) documentation, ensuring adherence to regulatory guidelines. Additionally, to conduct mandatory stress testing as per regulatory requirements and advance stress testing based on macroeconomic scenarios under the ICAAP framework.

Job Description:

- Prepare standalone and consolidated level Capital Adequacy Ratio (CAR) on quarterly basis for submission to SBP and Senior management based on SBP Basel guidelines.
- Prepare and report Capital Adequacy Ratio (CAR) for UBL Ameen.
- Prepare Capital Adequacy Ratio for UBL UAE branch on the basis of Central Bank of UAE guidelines.
- Assist in implementation of new guidelines issued by SBP pertaining to Basel & stress testing from time to time.
- Prepare Stress Testing for credit risk and facilitate in market risk & liquidity risk stress testing as per regulatory guidelines and ensuring compliance in line with stress testing frameworks.
- Prepare reports and Preparation of ICAAP document for Domestic & UBL UAE as per regulatory requirements for onward submission to SBP.
- Prepare reports for senior management for analysis of CAR which include;

-Domestic and International RWA

-International Region wise RWA

-FCY and LCY RWA

- Compare performing and non – performing advances.
- Research on various concepts for the implementation of any new guidelines issued from time to time.

Qualification Requirement:

ACCA/CFA/MBA-Finance would be preferred

Experience Requirement:

Minimum 5 years of relevant work experience

To apply: <https://www.linkedin.com/jobs/view/4233338684>