

“The Nation’s Bank”, **National Bank of Pakistan** aims to support the financial well-being of the Nation along with enabling sustainable growth and inclusive development through its wide local and international network of branches. Being one of the leading and largest banks of Pakistan, National Bank of Pakistan is contributing significantly towards socioeconomic growth in the country with an objective to transform the institution into a future-fit, agile and sustainable Bank.

In line with our strategy, the Bank is looking for talented, dedicated and experienced professional(s) for the following position in the area of **Risk Management** based at **Karachi**.

The individuals who fulfill the below basic-eligibility criteria may apply for the following position:

07	Position / Job Title	Risk Analyst – Risk Assessment & Quantification (OG-II / OG-I)
	Reporting to	Wing Head – Capital Planning & Enterprise Risk Architecture Wing
	Educational / Professional Qualification	<ul style="list-style-type: none"> • Minimum Graduation or equivalent preferably in Statistics / Finance / Actuarial Sciences from a local / international university / college / institute recognized by the HEC • Having First Class Bachelor / Master Degree and / or relevant professional certification will be an added advantage
	Experience	<ul style="list-style-type: none"> • Minimum 01 year of experience, candidates with prior experience in relevant field will be preferred
	Other Skills / Expertise / Knowledge Required	<ul style="list-style-type: none"> • Good analytical skills with an aptitude for quantitative analysis • Well aware of the economy with interest in domestic and global news • Basic knowledge of risk, controls and regulatory requirements • Effective communication and presentations skills
	Outline of Main Duties / Responsibilities	<ul style="list-style-type: none"> • To assist in research on statistical / mathematical methods for quantification of Pillar II risk for estimating losses • To assist in calculating ratios and limits of various risk indicators for developing Risk appetite / Tolerance statement for the Bank • To assist in developing advance models for stress testing using statistical techniques / actuarial methods like Operational VaR models for different loss categories using Loss Distribution Approach, Credit Portfolio view model (CPV) etc. • To assist in calculation of Value-at-risk (VaR) models for market risk portfolios using simplest to advanced methods • To coordinate with stakeholders to collect required data for performing regulatory stress testing on portfolio in line with revised SBP guidelines, in developing ICAAP and Financial Recovery Plan of the Bank • To assist in developing / updating stress testing framework, ERM framework of the Bank • To assist in developing / reviewing of ICAAP & Recovery Plan documents of the Bank for the compliant of D-SIBs regulations of SBP • To assist in developing /updating risk quantification process documents and related framework • To perform any other assignment as assigned by the supervisor(s)

Assessment Test / Interview(s)	Only shortlisted candidates strictly meeting the above-mentioned basic eligibility criteria will be invited for test and / or panel interview(s).
Employment Type	The employment will be on contractual basis for three years which may be renewed on discretion of the Management. Selected candidates will be offered compensation package and other benefits as per Bank’s Policy / rules.

Interested candidates may visit the website www.sidathyder.com.pk/careers and apply online within 10 working days from the date of publication of this advertisement as per given instructions.

Applications received after due date will not be considered in any case. No TA / DA will be admissible for test / interview.

National Bank of Pakistan is an equal opportunity employer and welcomes applications from all qualified individuals, regardless of gender, religion, or disability.