

Exciting Career Opportunities

Head of Financial Risk

Reporting to: Chief Risk Officer

Business Unit: Risk Department

Location: Lusaka

Job Purpose

To support the Chief Risk Officer in ensuring that liquidity, market and credit risk are properly managed under the Enterprise Risk Framework and to advise on risk appetite and risk profile at a business unit level. Formulate and implement portfolio management plans to optimize the banks returns and Preservation of Capital value.

Key Outputs & Responsibilities

- Responsible for implementing the Bank's ALCO policy, obtaining information and relevant data, preparing and presenting ALCO reporting analysis and commentary on the relevant report
- Guide the bank regarding Asset and Liability management for end-to-end basis in areas like ALM operating model redesign and review, system implementation and policy review
- Calculate all risks related to business and transaction proposals, align all risks in Treasury's risk policy to the Bank's overall market risk policy, updating the Treasury risk policy and evolving it into a dynamic process
- Develop and maintain Treasury risk measurement models with the input and guidance of the business units involved, including product pricing models, portfolio

measurement and aggregation of all associated risks and exposure

- Market risk identification, assessment, monitoring, measurement and analysis
- Co-ordinate, prepare and aggregate market risk information, including sourcing and maintaining standardized external market data sources (e.g. prices, rates), measuring portfolio values and sensitivities, monitoring portfolio characteristics against limits and escalating material breaches
- Ensure compliance with the Bank's standards and reporting requirements together with all relevant regulatory and statutory requirements where appropriate implementing actions to protect the banks business at all times
- Implementation of the full spectrum of liquidity risk measures where appropriate
- Oversee and assist in the implementation of an effective modelling environment to promote and control the data quality, sound development, implementation and use of models as well as the validation and testing of such models

Education Requirements

- Grade 12 School Certificate with 5 credits including English and Mathematics
- First Degree in Business, Commerce or similar field
- Post graduate degree, professional qualification or equivalent preferred
- Experience with enterprise wide risk management practices
- Knowledge of Basel II and IFRS
- Formulating strategies and concepts
- 3+ years' experience in similar role

Interested Applicants who meet the job requirements should e-mail their CV's to jobs-zm@bancabc.com. Only shortlisted candidates will be contacted. Be sure to include the job applied for in the subject field. **Closing date: Friday, 13th December, 2019.**