Designation	: **Manager ALM & Risk Analysis**
Reporting Line	: Head of Financial Risk
Business Unit	: Risk
Location	: Lusaka

Job Purpose : To support the Head of Financial Risk in ensuring that various risk types are accurately measured and quantified so as to enhance risk measurement techniques and improve data led decision making.

KEY OUTPUT & RESPONSIBILITIES

❖ Strategy & Policy Implementation

- Strategy implementation and alignment
- Develop and/or use mathematical models to aid in the analysis of Market risk, Credit risk and Operational risk so that risks are appropriately quantified in order to attain sound decision making.
- Prepare and analyse forecasts and calculations used to set strategic direction in the areas of earnings, liquidity and capital in order to enhance business performance.

❖ Reporting and Modelling

- Model validation through statistical techniques, development of benchmark models and data analysis so that risk measurement techniques across the bank are enhanced.
- Works on constant improvement of reporting system and optimization of MIS Reports
- Implementation and adherence to the bank's credit policy and statutory compliance in the department's day to day operations so that credit risk is kept within the banks risk appetite limits.
- Create and maintain databases and documentation of factors used to create modelling assumptions so that integrity of information is not compromised.
- Perform tests and produce validation reports following the model validation guidelines to ensure enhanced integrity and accuracy models deployed across the bank.

❖ Stakeholder Relationship Management

- Coordinating and collaborating with business partners across Treasury, and Business Analysts to ensure continuous improvement of performance measurement techniques
- Effective teamwork, self-management and alignment with bank values

Qualifications & Experience

- Grade 12 School Certificate with 5 credits, English and Mathematics inclusive
- Demonstrated programming (SAS, SQL, R, Python etc.). Knowledge of tools like VBA preferable.
- Relevant Business Degree and a Business Intelligence Certification will be an added advantage
- Experience in a similar role
- 3+years' Risk Analytics experience with exposure to having led a team and working in a banking environment.
- Knowledge of the system(s), products and processing activities
- Knowledge of financial analysis
- Strong character, able to challenge supervisors, dealers and staff in general
- Attention to detail and strong numeric ability
- Logical and open-minded strategic planner/thinker

Interested Applicants who meet the job requirements should email their CV's to e-mail address jobs-zm@bancabc.co.zm Please note that only shortlisted candidates will be contacted. **Clearly state the position you are applying for in the subject field**. Closing date: Friday, 24th March, 2023