Position: Market Risk Analyst
Division: Risk Management Division
Location: Head Office Karachi

Experience & Qualification:

Minimum Graduate from an HEC recognized University with 1 to 2 years' relevant experience, preference will be given to those having 2 to -3 years' experience. Understanding of Basel regulations and market risk frameworks with strong analytical and quantitative skills.

Main Duties & Responsibilities:

- Measure and monitor market risk exposures across trading and banking portfolios.
- Calculate and analyze risk metrics such as Value at Risk (VaR), Stressed VaR, Stress Testing, Scenario Analysis
- Monitor compliance with approved market risk limits and escalate breaches.
- Prepare daily, weekly, and monthly market risk reports for senior management.
- Analyze the impact of interest rate, foreign exchange, equity, and commodity market movements.
- Validate pricing and risk models.
- Perform stress-testing of market risk models.
- Support regulatory reporting and ensure compliance with regulatory requirements.
- Collaborate with Treasury, Trading, Finance, and Compliance teams.
- Maintain documentation of methodologies, policies, and procedures.
- Assist in automation and enhancement of risk reporting processes.

- Analysis of Early Warning Triggers.
- Understand Risk metrics and accounting concepts.