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| **Position / Job Title** | **Financial Data Analyst (OG-II / OG-I)** |
| **Reporting to** | Wing Head – Statutory Accounts Wing |
| **Educational /**  **Professional Qualification** | * Minimum Graduation or equivalent from a local or international university / college / institute recognized by the HEC * Candidate having Master’s or Bachelor’s Degree in Statistics / Mathematics / Actuarial Sciences / Computational Finance / Data Sciences and / or any other relevant professional qualification such as CA Inter / ACCA / ACMA / FRM will be preferred |
| **Experience** | * Minimum 03 years of experience in financial reporting and / or financial risk management in a financial institution and / or audit firm. Candidates having experience related to IFRS-9 reporting and / or implementation will be preferred |
| **Other Skills / Expertise / Knowledge Required** | * Good data mining and analytical skills with ability to manage large volumes of data * Good understanding of the Credit Risk, Exposure At Default (EADs), Probabilities of Default (PDs), Loss-Given Default Rates (LGDs), and Expected Credit Loss (ECL) calculation methodology, credit policy, etc. * Good knowledge of open-source programming and data analytics tools such as Python, Power BI, SQL, MS Excel, etc. * Detail oriented with high level of accuracy |
| **Outline of Main Duties / Responsibilities** | * To assist in carrying-out assessment and classification of financial instruments according to IFRS-9 based criteria * To perform end-to-end implementation and reporting of IFRS-9 expected credit losses in liaison with finance counterpart responsible for all disclosure requirements * To perform data collection, aggregation and cleansing required for conducting advance analytics and modelling * To generate quarterly IFRS-9 expected credit losses and relevant disclosures using in-house models * To ensure the relevant journal balance movements reconciliations, MI reports, Bank’s annual report and accounts entries are produced in line with IFRS-9 and the Bank’s financial reporting timelines * To assist in preparing analytical insights to the business teams and senior management * To perform any other assignment as assigned by the supervisor(s) |