

24-12-2021



"HBL is looking to hire a **Manager Stress Testing** in Risk Management Function, Karachi who will be responsible for developing comprehensive Stress testing framework in line with revised SBP guidelines issued in 2020. This includes developing mandatory and advanced stress tests including Macroeconomic Stress Tests (MST), and Reverse Stress Tests (RST) on various scenarios related to all risk areas including Credit, Market, Liquidity, Reputational, Legal and Operational risks.

Job Details:

- Data collection & calculation of mandatory stress tests in line with revised SBP stress testing guidelines at the end of each quarter and reporting of results to SBP and risk committees on a periodic basis.
- Development of various scenarios including baseline, historical, hypothetical and worst case scenarios for all risk areas.
- Presentation & reporting of stress test results to risk committees on a periodic basis.
- Submission of MST and RST results for incorporation in ICAAP document in a timely manner.

Location: Karachi

Education: Bachelor's or Master's degree in Applied Economics, Econometrics, Statistics, or relevant certifications such as FRM or CFA will be preferred.

If you are a graduate from HEC recognized institution, visit <https://lnkd.in/eUZwsA34>.

Last Date to Apply: **3<sup>rd</sup> January, 2022**

We are an equal opportunity employer & value diversity."