

Portfolio Risk Analyst

London

12 month Fixed-Term-Contract

Hybrid

FirstBank UK is a globally recognised, successful bank who provide world-class services to various institutions and individuals. Offering a comprehensive range of retail and corporate financial services/products, this thriving business boasts over 10 million active customers in over 700 business locations. Due to business requirements, we are now looking to acquire the services of an experienced Portfolio Risk Analyst to support the Portfolio Risk Manager in planning & delivering business strategy.

Key Responsibilities:

In this role, you will be primarily responsible for analysing, monitoring & reporting credit & market risk arising from the Commercial & Treasury activities.

- Assist to develop and maintain the production of regular MI to support the monitoring and evaluation of credit and market risk KPIs.
- Assist in the development, preparation and implementation of the Expected Credit Loss calculations and models.
- Assist with development, validation, research, and other data analytics tasks.
- Assist with performing portfolio-based stress testing.
- Assist with measurement of the risk appetite parameters, portfolio composition, trends and concentrations and report of breaches where relevant.
- Assist with second line of review for regulatory reporting.
- Provide audit support and assist in preparing financial statement disclosures for routine year end and interim external audit.
- Liaise with other departments of the Bank as and when required.

Key Skills/Experience:

- Advanced Excel skills (including V look-ups & macros)
- Solid understanding of key risk factors for Treasury, Bond Trading & Credit Metrics & how they are measured.
- Previous experience with market and/or credit risk measurement would be advantageous.
- Previous experience with risk analytics & reporting would be advantageous.
- Excellent communication skills both verbal & written.
- Strong analytical skills.
- Ability to work effectively in high pressured environments.

In return we offer a fantastic benefits package including:

- Up to 10% employer pension contribution
- Life Assurance Cover
- Income protection
- Private Medical Insurance plan (upon successful completion of probation period)
- Contribution to glasses/contacts and eye testing
- Gym subsidy (up to £50 per month)
- Cycle to work scheme.



- Employee Assistance Program
- Interest Free season ticket loan for travel
- Birthday Leave
- 25 days annual leave, rising to 28 after 3 years and 30 after 8 years' service.
- Give As You Earn (GAYE)

First Bank is an equal opportunities employer and positively encourages applications from suitably qualified and eligible candidates regardless of sex, race, disability, age, sexual orientation, gender reassignment, religion or belief, marital status, or pregnancy and maternity.

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