Market and Liquidity Risk Officer

Established in 2003, the First MicroFinanceBank (FMFB) is the first commercial bank in Tajikistan with principal focus on the provision of micro-credit lending. FMFB Tajikistan is a part of the Aga Khan Agency for Microfinance (AKAM) Network, an international family of banking institutions in 11 countries across the globe. The Bank offers a supportive, team-oriented environment where professionals are given the right training, mentorship and opportunity to advance their career.

The First MicroFinance Bank is seeking to hire qualified, motivated and experienced professional for the position of **Market and Liquidity Risk Officer** for its head office in Dushanbe.

Main responsibilities:

* Work closely with Front Office, Back Office, and other business partners to ensure the completeness and accuracy of risk measurement. Constant ongoing monitoring and analysis of risks, including liquidity risk, currency risk, interest rate risk, effective yield/spread;
* Responsible for the effective implementation of the liquidity and market risk policies;
* Analyze and explain daily VaR results, monthly stress testing results including drivers of risk and reason for changes in VaR;
* Prepare Liquidity and Sensitivity GAP analysis;
* Preparing the ongoing forecast analysis of FX risk and maintaining the follow up;
* Assist Chief Risk Officer in stress testing scenario analyses and highlight the impact of the worst scenario on the Banks capital;
* Check and help to ensure integrity and quality of risk metrics;
* Provide assistance and support to other risk teams where required;
* Responsible to prepare the Key Risk Indicators for market and liquidity risks and related reporting to Board Risk Management Committee.

**Requirements:**

* Degree in Economics, Finance or Banking
* Computer literacy
* Proficient in Tajik and English
* Good math and analytical skills
* Solution-Oriented Analysis
* Good communication skills

Interested applicants should send their resume and cover letter to hr@fmfb.com.tj. Please mention the position title in the subject line.

Applications without cover letter will not be considered. Only short listed candidates will be contacted for the interview.

Qualified women are encouraged to apply for the position.

**The First MicroFinance Bank, Tajikistan is an equal opportunity employer and does not discriminate on the basis of gender, race, ethnicity or religion.**