Credit Guarantee and Investment Facility (CGIF), a trust fund of the Asian Development Bank (ADB), was established by the governments of 10 ASEAN countries and China, Japan, and Korea (ASEAN+3), and by the ADB, as a key component of the Asian Bond Markets Initiative (ABMI) of the ADB and the ASEAN+3 cooperation. CGIF has been established to promote economic development and resilience of the financial markets and to prevent disruptions to the international financial order by developing deep and liquid local currency and regional bond markets. The main function of CGIF is to provide credit enhancement to promote more issuances of local currency corporate bonds in ASEAN+3 countries.

TERMS OF REFERENCE
Associate Risk Management Analyst (Credit)

OVERVIEW

The Associate Risk Management Analyst ("ARMA") is a locally recruited administrative staff, that will report directly to the Chief Credit-risk Officer ("CCO") of CGIF, or any other staff designated by the CCO. The ARMA will assist in the quantitative and data-related functions of CGIF's risk management team. The selected candidate will be offered a locally competitive salary package.

JOB DESCRIPTION

Responsibilities of the ARMA consist of the following, among others.

- Develop, enhance, and implement data quality guidelines to ensure completeness and accuracy of data for risk measurement.
- Assist in the preparation of risk reports and calculation of risk metrics.
- Develop and maintain reports and data visualizations, i.e., Power BI reports, for risk management and data quality monitoring.
- Assist in the maintenance of various risk management models (e.g., capital adequacy, expected credit loss, financial projections, credit rating scorecards).
- Assist in the maintenance of CGIF's risk data infrastructure, specifically the Data Warehouse System ("System").
- Liaise with relevant CGIF staff to ensure the accuracy and availability of data in the System.
- Escalate System issues and suggest enhancements to the System and its related processes.
- Assist in User Acceptance Testing of System fixes and enhancements.
- Perform any other relevant duties that the supervisor may assign on a case-to-case basis.

QUALIFICATIONS

Education Requirements

A university degree, preferably in statistics, mathematics, finance, economics, or any quantitative oriented field.

Relevant Experience and Skills
- At least 2 years of experience working on data and / or risk analytics, preferably with financial institutions, institutional investors, rating agencies, bank regulators, etc.
- Proficient in any data processing and analytics platform. Proficiency in VBA, R, and Power BI would help.
- Fluent in spoken and written English.
- Strong interpersonal and comprehension skills.

CORE COMPETENCIES
Achieving Results and Problem-Solving
- Understands and delivers set work plan according to agreed timeline.
- Notifies supervisor when a setback occurs in completing routine tasks.
- Seeks supervisor's guidance to properly identify and solve problems.

Personal Effectiveness
- Manages own tasks and personal time well.
- Prompt and reliable in completing tasks at hand; requires direct supervision.
- Has a positive attitude towards change in the work environment.

Collaboration and Teamwork
- Collaborates with the department; is friendly and cooperative.
- Offers assistance to others, when asked, to achieve departmental objectives.
- Treats everyone with courtesy and respect.

TECHNICAL COMPETENCIES
- Has supervisor-guided ability to measure or quantify risks in at least one risk dimension
- Has supervisor-guided ability to prepare risk reports
- Has a basic understanding of a financial institution's (risk) data infrastructure
- Has a basic understanding of risk management tools and models

Interested candidates are invited to submit their applications with a detailed curriculum vitae including nationality, present, and expected salary, a recent photograph, contact telephone number, and an email addressed to the Head of BPPMSD at HRAdmin@cgif-abmi.org with the subject of the email listed as "Application for Associate Risk Management Analyst (ARMA)" on or before **13 October 2023.**

Only shortlisted candidates will receive notification at the next stage of evaluation.