

**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**

### **Risk Analytics Associate (RAA)/ Risk Analytics Officer (RAO)**

#### **OVERVIEW**

The Risk Analytics Associate (“RAA”) or Risk Analytics Officer (“RAO”) is a locally recruited staff, that will report directly to CGIF’s Chief Credit Risk Officer (“CCO”), or a staff designated by the CCO. The RAA / RAO will apply data analytics, finance, and risk management expertise to support CGIF’s risk management activities, including risk reporting, modeling, systems, policy, and planning, as well as data governance.

#### **JOB DESCRIPTION**

The RAA / RAO will be responsible for the following activities.

- Support the management of CGIF’s credit portfolio through data analytics, ensuring adherence to risk limits and operational sustainability.
- Develop, enhance, and maintain the analytics workflow for key reports and metrics (e.g., IFRS9 expected credit loss, capital adequacy ratio) using Power BI and other data analytics tools, providing insights into the credit portfolio’s risk profile.
- Assist in implementing data governance standards for CGIF’s credit data warehouse, proactively resolving data issues and recommending system enhancements to ensure accuracy and reliability.
- Project risk and financial metrics using CGIF’s proprietary financial projection model, supporting its continuous enhancement to reflect CGIF’s evolving business operations.
- Conduct stress testing of key risk metrics, including the formulation of stress scenarios and underlying assumptions.
- Review, rationalize, and strengthen risk management policies, particularly guidelines relating to risk measurement, reporting, and data governance.
- Support the production of data-driven macroeconomic forecasts and other ECL assumptions.
- Maintain other risk management tools, including externally procured credit rating scorecards.
- Take on additional projects and responsibilities to broaden impact on, and exposure to, the organization.

## QUALIFICATIONS

### Education Requirements

A university degree, preferably a master's degree, in statistics, mathematics, finance, economics, data science, computer science, or any quantitative oriented field.

### Relevant Experience and Skills

- At least 5 years of experience working on risk and / or data analytics, preferably with financial institutions, institutional investors, rating agencies, bank regulators, etc.
- Strong knowledge of IFRS 9 expected credit loss models and Basel II capital requirements.
- Proficient in data processing and visualization platforms, such as Power BI, VBA, R, Python, SQL, and other similar tools.
- Fluent in spoken and written English.
- Strong interpersonal and comprehension skills.
- Works independently, requiring little guidance and instructions.
- Consistently identifies and implements opportunities to enhance processes and systems.

## 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 work environment.
- Acknowledges mistakes and seeks guidance to learn from them.
- Follow established procedures with occasional need for reminders about ethical and professional behavior.

### 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, with occasional guidance on effective communication and inclusivity.

## TECHNICAL COMPETENCIES

- Ability to measure and report risks; and identify potential process improvements.
- Ability to operate and identify issues with risk management tools and models.
- Ability to implement and identify breaches of, risk management policies, systems, processes and guidelines.
- Ability to contribute insights during group discussions and meetings.

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 [Careers@cgif-abmi.org](mailto:Careers@cgif-abmi.org) with the subject of the email listed as "Application for Risk Analytics Associate/ Risk Analytics Officer" on or before **13 March 2026**.

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