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

Senior Risk Analytics Officer (SRAO) / Risk Analytics Officer (RAO)

OVERVIEW

The Senior Risk Analytics Officer ("SRAO") or Risk Analytics Officer ("RAO") is a **locally recruited staff**, that will report directly to CGIF's Head of Credit Risk ("HCR"). The SRAO/RAO will lead the application of 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 SRAO/RAO will be responsible for the following activities.

- Lead 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 R, Power BI and other data analytics tools, providing insights into the credit portfolio's risk profile.
- Review, rationalize, and strengthen risk management policies, including guidelines on the credit guarantee process, credit portfolio management, risk measurement, risk reporting, and data governance.
- Project risk and financial metrics using CGIF's proprietary financial projection model and lead 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.
- Generate data-driven macroeconomic forecasts and other ECL assumptions.
- Implement data governance standards for CGIF's credit data warehouse, proactively resolving data issues and initiating system enhancements to ensure accuracy and reliability.
- 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 5-10 years of experience working on risk and / or data analytics, preferably with financial institutions, institutional investors, rating agencies, bank regulators, etc.
- Subject matter expertise in 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.
- Ability to quickly turnaround with reports that require minimal editing.
- Consistently initiates and implements process and system enhancements.

CORE COMPETENCIES

Achieving Results and Problem-Solving

- Plans and delivers own work plan according to set timeline to support desired outcomes of one's department.
- Appropriately derives and organizes the essence of the problem or risks to draw solid conclusions.
- Considers multiple sides of an issue and weighs consequences before proposing practical measures to address the problem.

Personal Effectiveness

- Manages own work plan and is able to prioritize and meet deadline
- Displays willingness to learn from others regardless of own skills and abilities
- Understands and accepts the need to change the way things are done to improve services on continuous basis
- Acknowledges mistakes and actively seeks mentorship or guidance to correct them.
- Adhere to work ethic and professional behavior with occasional guidance and seek support for ethical decisions.

Collaboration and Teamwork

- Cooperative and collaborates with the department to work towards departmental goals
- Willingly provides assistance and support others to achieve team/departmental objectives
- Show respect in interactions and communicate effectively with guidance and seek support to enhance inclusivity.

TECHNICAL COMPETENCIES

- Ability to independently measure, report, and project risks; and propose and implement process improvements.
- Ability to operate, maintain, and enhance risk management tools and models.
- Ability to draft proposals on enhancements of risk management policies, systems, processes, and guidelines with supervisory guidance
- Ability to lead group discussions and meetings with minimal guidance

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 with the subject of the email listed as "Application for Senior Risk Analytics Officer/ Risk Analytics Officer" on or before **31 October 2026.**

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