

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

#### OVERVIEW

The Risk Analytics Officer (“RAO”) or the Risk Analytics Associate (“RAA”) 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 RAO / RAA will support the quantitative and data- and data analysis-driven functions of CGIF’s Risk Management Department (“RMD”), including risk reporting, modelling, systems, tools, policy, and planning, as well as data governance.

#### JOB DESCRIPTION

The RAO / RAA will be responsible for any of the following activities within RMD.

- Generate long-term capital adequacy and financial projections using CGIF’s proprietary projection model hosted in VBA.
- Maintain and enhance the projection model to reflect actual and expected changes in the guarantee and investment portfolios, as well as in CGIF’s business operations.
- Conduct the stress test of key risk metrics, including the formulation of stress scenarios and other assumptions.
- Develop, review, rationalize, and enhance the risk management framework, particularly guidelines on (a) risk measurement and reporting, and (b) data quality and governance.
- Calculate risk metrics, e.g., capital adequacy ratio, leverage ratio, IFRS9 expected credit loss (“ECL”), and compliance to prudential risk limits.
- Develop, maintain, and enhance models and templates for calculating risk metrics.
- Maintain, update, and enhance the econometric models and assist in the formulation of other assumptions for ECL calculations.
- Generate risk reports, data sets, and analyses for CGIF Board of Directors and management, external rating agents, guaranteed bond investors, and other stakeholders.
- Enhance, automate, and streamline the production of risk reports, metrics, and analyses using Power BI and data sourced from CGIF’s proprietary guarantee and investment portfolios data warehouse (“DWH”).
- Oversee and implement CGIF’s data governance standards, in coordination with other functional units, to ensure the accuracy and availability of data in the DWH.
- Escalate data issues and suggest enhancements to the DWH and its related processes.
- Oversee and assist in the planning, design, and implementation of DWH enhancements.
- Maintain, enhance, and custody other risk management tools such as the credit rating scorecards and the risk and control self-assessment template.

- Perform any other relevant duties that the supervisor may assign on a case-to-case basis.

## **QUALIFICATIONS**

### **Education Requirements**

A university degree, preferably a master's degree, in data science, computer science, statistics, mathematics, finance, economics, 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 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**

- 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 HRAdmin@cgif-abmi.org with the subject of the email listed as "Application for Risk Analytics Officer" on or before **28 February 2025**.

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