

Job Title : AM, Market & Credit Risk Management

OVERALL PURPOSE:

- ◆ The purpose of Assistant Manager Market and Credit Risk is to ensure that the Market and Credit Risk Section, which has been assigned with the function, duties and responsibilities, is able to discharge the duties and responsibilities in an efficient and systematic manner.

RESPONSIBILITIES:

Market Risk

- ◆ Interest rate gap and scenario test
- ◆ Movement of interest rate in the market and globe
- ◆ Liquidity Coverage ratio and stress test
- ◆ Deposit composition and concentration
- ◆ Foreign currency position and stress test
- ◆ NBC's compliance on source of fund, solvency, LCT, etc.
- ◆ Annual update and submit Liquidity Risk Management Framework to NBC
- ◆ Risk Appetite

Credit Risk

- ◆ Concentration loan by amount and sector
- ◆ Non- Performing Loan and classification
- ◆ Stress test on credit
- ◆ NBC's compliance on KHR loan, related party, large exposure, etc.
- ◆ Develop credit scorecard
- ◆ Modelling – IFRS 9
- ◆ Risk Appetite

OTHERS:

- ◆ Annual Update Risk Management Policy and Guideline
- ◆ Review all policies and guidelines related to Market, Liquidity & Credit Risks
- ◆ Monthly Risk Management Report for ALCO
- ◆ Assess and evaluate new products/services/project
- ◆ Conduct training to staff

REQUIREMENTS

- ◆ Bachelor's degree in Finance and Banking or Accounting, CAT, ACCA, or other related fields
- ◆ 2 years of experience in Credit/Market/Liquidity Risk Management in Banking industry
- ◆ Computer literacy including Ms- Word/ Excel/Powerpoint



- ◆ Good communication skill and pleasant personality
- ◆ Good command in written spoken English
- ◆ Ability to manage time & priorities appropriately
- ◆ Good verbal and written communication skills and able to communicate effectively at all levels
- ◆ Honesty, reliability, and a commitment to strict confidentiality.

Contact Info:

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