

Job Title : Assistant Manager, Credit, Market and Liquidity Risk

OVERALL PURPOSE:

The purpose of Credit, Market and Liquidity Risk Assistant Manager is to ensure that the Credit, Market and Liquidity 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:

I. Main Responsibilities:

1. Market & Liquidity 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

2. 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

II. Other Responsibilities:

- ◆ 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

QUALIFICATIONS REQUIREMENTS:

I. Experience

- ◆ 3 years of experiences in Credit/Market/Liquidity Risk Management in Banking industry



II. Skill

- ◆ Bachelor's degree in Finance and Banking or Accounting, CAT, ACCA, or other related fields;
- ◆ Good communication skill and pleasant personality
- ◆ Computer literacy including MS-Word/Excel/Powerpoint
- ◆ Good command in written and spoken English

III. Aptitude

- ◆ Time management
- ◆ Accountability, honesty, integrity, reliability and confidentiality
- ◆ Strong leadership characteristics

Contact Info:

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