

CREDIT RISK MANAGER - SME ANALYTICS

- Listed International Bank
- Credit Risk Analytics for SME

Responsibilities:

- All Bank's models in the areas of Credit Risk Models (PD, LDG, EAD), Portfolio Risk Models (credit economic capital, counterparty exposures)
- Develop and calibrate scorecards (application, behavioural) models for retail and SME portfolio
- Monitor scorecard performance and booking profile, as well as generate, analyse and report scorecard MIS and product analytics
- Liaison for business functions, credit approval, collections and other related functions to drive use
- Monitor overrides, analyse new requirements and gather feedback on existing models

Requirements:

- Degree holder
- minimum 5 - 8 years' relevant experience in the retail banking industry and possesses strong hands-on experience with SAS
- Strong experience in Credit Risk Analytics and SME Credit facilities is advantageous
- Management experience is necessary as this role will lead a team of three

To apply, please send your resume in MS Word format to regina.tio@gsiconsultants.com. Confidentiality assured.