

PR/097631 | Credit Portfolio Stress Testing, VP

募集職種

人材紹介会社
ジェイ エイ シー リクルートメント シンガポール

求人ID
1612828

業種
銀行・信託銀行・信用金庫

雇用形態
正社員

勤務地
シンガポール

給与
経験考慮の上、応相談

更新日
2026年11月10日 16:00

応募必要条件

職務経験
6年以上

キャリアレベル
中途経験者レベル

英語レベル
流暢レベル

日本語レベル
無し

最終学歴
短大卒： 準学士号

現在のビザ
日本での就労許可は必要ありません

募集要項

Company Overview
A company in the banking industry is hiring for a Credit Risk Stress Testing, VP position.

This is an exciting opportunity for an experienced credit risk professional to play a key role in strengthening regional credit risk management capabilities. The role offers the opportunity to drive the development of stress testing frameworks, enhance risk governance standards, and influence strategic decision-making through meaningful portfolio insights and analysis. Working closely with stakeholders across the region, you will contribute to ensuring portfolio resilience and supporting effective risk management practices.

Job Description
As a Credit Risk Stress Testing, you will lead the development, execution, and enhancement of regional credit stress testing capabilities while ensuring robust governance and analytical rigor across the stress testing framework.

Key responsibilities include:

- Lead the design, execution, and enhancement of periodic and ad hoc credit stress testing exercises for regional portfolios, including top-down and bottom-up scenario analysis.

- Develop, refine, and assess macroeconomic, sector-specific, and borrower-specific stress scenarios, including interest rate shocks, refinancing risk, asset value deterioration, geopolitical developments, and other downside events.
- Evaluate the impact of stress scenarios on portfolio credit quality, expected loss, credit costs, profitability, concentration risk, and risk appetite metrics, providing recommendations to senior management.
- Drive the enhancement of stress testing frameworks, methodologies, governance standards, validation practices, sensitivity analysis, and reporting processes to improve consistency, transparency, and management usefulness.
- Monitor macroeconomic, market, industry, and borrower developments, including early warning indicators, and assess their potential impact on regional portfolios.
- Strengthen stress testing governance by establishing clear roles, responsibilities, challenge processes, and frameworks covering scenario design, model lifecycle management, validation, and reporting.
- Collaborate with business units, regional offices, and key stakeholders to align stress testing outputs with portfolio management priorities, risk appetite, business strategy, and regional credit risk management initiatives.

Qualifications

- Bachelor’s degree or equivalent in Finance, Economics, Accounting, Business, or a related discipline.
- Minimum 8 years of relevant experience in credit risk management, stress testing, or related functions within a financial institution.
- Strong credit risk modelling skills with a solid understanding of stress testing methodologies, including top-down and bottom-up approaches.
- Good knowledge of banking products and corporate or institutional credit risk concepts.
- Proven ability to assess, challenge, and enhance risk management frameworks and methodologies.
- Strong communication and stakeholder management skills, with the ability to work effectively across functions and locations under tight timelines.
- Ability to provide independent challenge, practical guidance, constructive feedback, and knowledge sharing to team members.
- Proficiency in Python, SAS, Excel, and PowerPoint.
- Experience with data analytics or data visualization tools will be an advantage.
- Excellent written and spoken English communication skills.

We regret to inform that only shortlisted candidates will be notified.
We appreciate your understanding.

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会社説明