MICRO CONNECT
滴灌通

Risk Management VP

(Quantitative Risk Analysis)

Responsibilities:

1. Develop and implement risk management and internal control frameworks to ensure appropriate balance is considered in risk/return decisions, including risk quantification and new product governance framework
2. Develop and implement quantitative risk analysis framework, various risk measurement models and algorithm to analyse or solve complex exposure problems including big data extraction, processing, analysis, and modelling
3. Develop credit and fraud risk management policies for retail exposures, and supervise its implementation
4. Formulate, monitor, report on key risk indicators and follow up on mitigating actions
5. Collaborate with front line and other risk management functions in China and Hong Kong to oversee management of key risks, and ensure agreed management actions are implemented
6. Maintain an inventory of risk policies and procedures and coordinate regular review of the risk management processes

Skills, Qualifications and Experiences:

1. At least 5-8 years working full time in big multinational companies with focus on enterprise / credit risk management including establishing policies, standards, risk exposure modelling in relation to credit risk, fraud risk, etc. Experiences with financial services (China or Hong Kong) preferred
2. Experienced in enterprise risk and credit risk stress testing, IFRS9, PD & LGD and ICAAP
3. Background in statistics, mathematics, computer science or engineering are preferred. FRM, CFA preferred
4. Good analytical skills. Proficient in programming skills such as SAS, Excel, SQL, VBA and Python
5. Good communication skills. Proficient in Chinese (Mandarin and Cantonese) and English
6. Good at project management and detailed-oriented
7. Self-motivated, independent and collaborative same time
8. Resourceful, quick to identify core issues and proactively contribute to solutions
9. Ready to grow with a startup business and embrace challenges

Location – Hong Kong, with regular business trip to Shenzhen

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风险管理 副总裁

（风险算法）

职责：

1. 制定并实施风险管理和内部控制框架，以确保风险/回报决策中考虑适当的平衡，包括风险量化和新产品治理框架
2. 搭建和实施定量风险量化分析架构、建立各种风险度量模型和算法，以分析或解决复杂的风险暴露问题，包括大数据提取、处理、分析和建模
3. 制定零售风险暴露的信用和欺诈风险管理政策并监督其实施
4. 制定、监控、报告关键风险指标并跟进缓解措施
5. 与中国内地和香港的前线和其他风险管理部门合作，监督关键风险的管理，并确保商定的管理行动得到实施
6. 维护风险政策和程序的清单，并协调风险管理流程的定期审查

技能、资格和经验：

1. 至少 5-8 年在跨国大公司全职工作经验，专注于企业/信用风险管理，包括建立与信用风险、欺诈风险等相关的政策、标准、风险计量模型。曾在金融机构工作（中国或香港）将获优先考虑
2. 具有企业风险和信用风险压力测试、IFRS9、PD&LGD、ICAAP 经验
3. 有统计学、数学、计算机、理工科专业背景优先。FRM、CFA 优先
4. 良好的分析能力。精通 SAS、Excel、SQL、VBA 和 Python 等编程技
5. 良好的沟通能力。精通中文（普通话）和英语
6. 善于项目管理，注重细节
7. 自我激励、独立工作能力并能与团队合作
8. 足智多谋，快速识别核心问题并积极提出解决方案
9. 与初创企业一起成长并迎接挑战的心态

工作地点：香港，需要定期到深圳出差

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