

Senior Credit Risk Manager

As a Senior Credit Risk Manager at ASN Bank in Utrecht, you play a crucial role in monitoring and managing risks within the Financial Markets & Treasury department. You are driven to contribute to responsible treasury and investment activities with your in-depth knowledge and analytical skills, carefully balancing return and risk.

What will you do?

As a Senior Credit Risk Manager, you are responsible for identifying, analyzing and monitoring risks in the areas of credit risk, counterparty risk and country risk. In this first-line function within the Financial Markets & Treasury department, you work closely with the front office.

Your responsibilities:

- Analyzing and monitoring counterparty risks on the bank's securities financing and derivatives transactions.
- Setting up, analyzing and monitoring country risk for the Financial Markets & Treasury department.
- Setting up and executing stress tests and scenario analyses to respond to changing market conditions.
- Assessing creditworthiness of investments and counterparties (securities, banks, financial institutions, derivative contracts). Analyzing and monitoring the credit risk of the bank's money market and fixed income positions.
- Developing risk frameworks for credit and limit management.
- Identifying market developments and translating them into policy recommendations.
- Improving risk reporting, risk models and internal control measures.
- Reporting to and consulting with senior stakeholders.

This is where you will work

Financial Markets & Treasury is responsible for the bank's cash management and funding activities and the management of the liquidity portfolio. The team consists of financial and risk experts, where mutual atmosphere and collegiality are important. The Senior Credit Risk Manager ensures that treasury and investment activities remain within responsible risk frameworks and contributes to active portfolio management with consideration of both return and risk. You do this in an environment that is constantly evolving due to market developments and changing laws and regulations.

Your qualities

- University degree in Economics, Econometrics, Finance or a comparable field.
- At least 10 years of relevant experience in risk management with focus on market and credit risk.
- Knowledge of credit risk models, counterparty risk and exposure management.
- Current knowledge of relevant laws and regulations.
- Strong communication and analytical skills.

This is what you get from us

This position is in scale 12 with a salary range between € 6.827,21 and € 9.102,94 gross annual fixed income (13th month and 8% holiday allowance included) and based on 36 hours workweek. In addition, you can count on:

- A flexible 36-hour work week
- 208.8 hours of leave based on full-time employment regardless of your age
- An excellent collective pension scheme
- €750 per year for personal development (can be saved up to €3,000)
- Every 5 years a budget of 900 euros to furnish your home office

- NS Business Card for public transport and a compensation per km if you cycle to work

View all our employment conditions [here](#).

About us

ASN Bank is an accessible and forward-looking bank with an eye for people, society, and the future. We sustainably contribute to financial solutions for our customers while addressing Dutch societal issues. We pay particular attention to sustainability, financial wellbeing, and good housing. As a bank, we combine the convenience of secure mobile banking with the power of personal advice. Thanks to our nationwide network of branches, we are also physically close by when it matters.

Become our new colleague

Shape (y)our tomorrow, apply today at ASN Bank in [location]. Upload your motivation letter and CV, and we will get back to you shortly. The application process consists of two interviews and an assessment. For more information, you can contact Femke Kessler, corporate recruiter, via Femke.Kessler@asnbank.nl

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