

Juthathat Piyapetch

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Education

09/2015-
09/2016 **MSc International Financial Management**
Business Management Department at University of Surrey

- **Key modules** include Risk Management, Quantitative Methods, International Finance, Foundation of Finance: Finance & Investment, Corporate Finance, Principle of Accounting, International Business Management, International Corporate Governance
 - The dissertation project related with Risk Management, a case study of Risk Return Trade-off: Risk Return Trade-off and International diversification In South-East Asia.

04/2011-
12/2014 **Bachelor degree of Business Management: BBA International Business**
Mahidol University International College, Thailand

- **Key modules** include Financial Management, Econometrics, Macroeconomics, Intermediate Macroeconomics, International Trade, International Finance, Multinational Corporate Finance, Fundamental Accounting, Managerial Accounting, Directed Research, Export-Import Management, International Business Management, Business Finance, Fundamental Statistics
 - The Directed Research was about create a company in head hunting services.
 - The research took place on the last trimester regarding on a real company registration.
- **Relevant modules** include Computers in Management, Business Law, Information systems in management, Global Marketing Strategies

Related Work Experience

02/2022-
Present **Commercial Credit Portfolio Management and Profitability Analytics Department**
Bank of Ayudhya (Krungsri – Head office RAMA III)

- Calculate and adjust modification gain/loss from TDR
- Prepare a TCG report for claim amount and forecast ECL
- Create Monthly consolidation covid reports includes BOT softloan, GSB softloan and Blue-Orange reports.
- Summarize monthly debt restructure report and submit to the executives

07/2021-
02/2022

Credit Risk Management Officer - Model Validation Team

Small and Medium Enterprise Development Bank of Thailand

- Conduct TFRS9 Model validation for maintaining the effectiveness of the models in Both PD and LGD includes policy, models, and reports.
- Investigate the changes in TFRS9 model efficiency using Quantitative methods and Statistics.
- Develop SMED Bank's Stress test Model using Supervisory Stress test (BOT) by modify TFRS9 models to different scenarios.
- Forecast an NPL on TCG port for LGD Models on each segment in TFRS9 using Python Programming (Co-development with vendor)
- Prepare and Forecast Macroeconomic Variable Values for TFRS9 and Stress Test Models
- Conduct a forecast and report on Credit Risk Asset for calculate BIS Ratio
- Prepare Model Validation Governance for All Credit Risk Models
- Determine Industry Rating

01/2021-
06/2021

Credit Risk Management Officer - Model Development Team

Small and Medium Enterprise Development Bank of Thailand

- Develop TFRS9 (PD and LGD) and credit risk models using Quantitative methods, Statistics and SAS programming (E-guide and Enterprise Mining)
- Calculate the TFRS9 Expected Credit Loss
- Determine Key risk indicator on SME portfolio
- Determine Credit Risk limit from BOT Banking industry data
- Develop an internal A Score Model for loan application
- Create a Credit guideline, develop and maintain models, and implement the models

07/2019-
12/2020

Credit Risk Management Officer – TFRS9 Development Team

Small and Medium Enterprise Development Bank of Thailand

- Manage the TFRS9 project with the team and co-develop the models with the vendors
- Schedule meetings for related Project Management Organization to work regularly
- Develop Collateral Allocation model for Collateral recovery part in LGD
- Develop TCG NPL forecast model using Transition Matrix (Excel)
- Study the TFRS9 – PD and LGD model for future model developments

12/2017-
06/2019

Product Management and Marketing

IT CITY Public Limited Company

- Conduct a marketing plan and cost strategies on the related products
- Negotiate the cost with vendors and suppliers
- Manage the product inventories of nationwide stores
- Investigate the cause of aging product and find the solution
- Make the best profit out of the available resources using offline and online channel

Interest and Achievement

- 04/2012 **President of Sports Club (Table tennis)**, Mahidol University International College, Thailand
- Provide the sports session to the interested participants
 - Organize a team for the Mahidol University Internal Sports Competition
 - Host an internal MUIC table tennis Competition
- 04/2012 **Member of Music club**, Mahidol University International College, Thailand
- Participated in a freshmen camp Music events

Skill

Computer skills

- “Intermediate” using MS office programs: Word, Excel and PowerPoint.
- “Beginner” in Visual Basic
- “Beginner” in SAS Programming – Enterprise Guide and Enterprise Mining
- “Beginner” in Python Programming
- “Beginner” in Data processing software – MS Access, SQL

Languages

- Thai – Native;
- English