

SKILLS FRAMEWORK FOR FINANCIAL SERVICES SKILLS MAP - MARKET AND LIQUIDITY RISK MANAGER		
Sector	Financial Services	
Track	Risk, Compliance and Legal	
Occupation	Market and Liquidity Risk Officer	
Job Role	Market and Liquidity Risk Manager	
Job Role Description	<p>The Market and Liquidity Risk Manager is responsible for the implementation of market and liquidity risk management frameworks. He/She conducts analyses and assessments of various market and liquidity scenarios and how it impacts the organisation's risk appetite and funding capacity. He oversees the monitoring of risk controls and thresholds.</p> <p>The Market and Liquidity Risk Manager's duties may require him to be contactable after office hours. He has excellent analytical, strategic planning, problem resolution and communication skills. He is comfortable working in deadline-driven environments, and can manage multiple responsibilities while effectively focusing on priority issues.</p>	
Critical Work Functions and Key Tasks	Critical Work Functions	Key Tasks
	Maintain market and liquidity risk management policies and frameworks	Oversee the enforcement and implementation of market risk and liquidity risk management policies and governance frameworks
		Review and develop strategies to align the organisation's market and liquidity risk management policies, frameworks and activities with regulatory requirements
		Define operational plans to align treasury functions and market and liquidity risk management activities
		Correspond with internal and/or external auditors, senior management and other market professionals on market risk and liquidity risk-related matters
		Work with Information Technology (IT) department to resolve system-related issues affecting market and liquidity risk management activities
		Conduct training on market and liquidity risk-related topics to develop team member's risk literacy and awareness
	Manage risk appetite and risk controls	Oversee the implementation of valuation modelling and analysis of market and liquidity risks
		Implement and enforce market risk and liquidity risk limits for all risk-taking business units
		Initiate changes and improvements that aid the efficiency and/or effectiveness of risk control and liquidity gap closure activities
		Identify mitigating actions for incidents of non-compliance with market risk and liquidity risk management requirements and limits
		Develop strategies and methodologies to mitigate potential market and liquidity risks which may be beyond the organisation's risk appetite
		Conduct assurance checks on risk modelling outputs for accurate assessment of controls and risk monitoring activities
		Analyse identified legislation to determine its impact on the organisation's risk exposure and risk control requirements
	Monitor and identify market and financial risks	Determine and analyse risk positions based on market analysis findings
		Evaluate treasury portfolios based on risk appetite
		Oversee the scheduling and management of scenario analysis and stress testing activities
		Conduct scenario analysis on potential extreme market events to identify impact on market and liquidity risks to the organisation
		Conduct preliminary review and validation of valuation modelling and analytics findings to identify risk management-related insights
		Review risk analysis and stress testing reports to ensure accuracy of reports and propose preliminary risk mitigation strategies
Develop risk mitigation and consequence management activities	Determine root causes for market risk and liquidity risk breach incidents to identify appropriate market risk and liquidity risk management activities	
	Conduct checks on documents made during post-submission or benchmark submission process to review accuracy and provide assurance	
	Review and ensure market risks and liquidity risks are adequately addressed for new products, as part of new product approval processes	
	Review reports and/or presentations of financial forecast findings to explain the risk positions of products	
	Identify irregular market and liquidity exposure positions across the organisation	
	Develop regulatory reports on market and liquidity risk management positions	
	Technical Skills and Competencies	Generic Skills and Competencies (Top 5)

Skills and Competencies	Asset and Liability Management	Level 4	Decision Making	Intermediate
	Business Continuity Planning	Level 4	Communication	Intermediate
	Business Environment Analysis	Level 4	Interpersonal Skills	Intermediate
	Business Risk Assessment	Level 4	Problem Solving	Intermediate
	Data Collection and Analysis	Level 4	Sense Making	Intermediate
	Ethical Culture	Level 4		
	Market Risk Management	Level 4		
	People Performance Management	Level 4		
	Policy Implementation and Revision	Level 4		
	Regulatory Risk Assessment	Level 4		
	Risk Analytics	Level 4		
	Risk Appetite and Goals Setting	Level 4		
	Risk and Compliance Reporting	Level 4		
	Scenario Planning and Analysis	Level 4		
	Stakeholder Management	Level 4		
Standard Operating Procedures Development	Level 4			
Technology Application	Level 3			
Programme Listing	For a list of Training Programmes available for the Financial Services sector, please visit: www.skillsfuture.sg/skills-framework/financial-services			

The information contained in this document serves as a guide.