

SKILLS FRAMEWORK FOR FINANCIAL SERVICES SKILLS MAP - MARKET AND LIQUIDITY RISK ANALYST		
Sector	Financial Services	
Track	Risk, Compliance and Legal	
Occupation	Market and Liquidity Risk Officer	
Job Role	Market and Liquidity Risk Analyst	
Job Role Description	<p>The Market and Liquidity Risk Analyst is responsible for conducting routine identification, measurement, mitigation, monitoring, and reporting of market and liquidity risks. He/She also conducts independent analyses to provide greater insight into risk exposures and mitigation efforts within market and liquidity risk scenarios. He actively supports the compliance of regulatory requirements relating to market and liquidity risk management in order to ensure the financial health of the organisation.</p> <p>The Market and Liquidity Risk Analyst's duties may require him to be contactable after office hours. He is well-versed with financial risks relating to the organisation and products. He possesses strong analytical and practical abilities in applying various methodologies to identify and analyse risks. He is a strong communicator, works well in teams, and is self-motivated in achieving individual and organisational goals.</p>	
Critical Work Functions and Key Tasks	Critical Work Functions	Key Tasks
	Maintain market and liquidity risk management policies and frameworks	Implement market risk and liquidity risk management policies and governance frameworks
		Identify possible discrepancies between the organisation's market and liquidity risk management policies, frameworks and activities with regulatory requirements
		Gather data required for drafting responses to any queries from internal and/or external auditors, senior management and other market professionals
		Report information technology system-related issues to the Information Technology (IT) department
		Prepare guidelines and training materials on market and liquidity risk policies, governance frameworks and operational procedures
	Manage risk appetite and risk controls	Assist in valuation modelling and analysis of market and liquidity risks
		Monitor market risk and liquidity risk limits for potential breaches or irregular activities
		Implement changes and improvements that aid the efficiency and/or effectiveness of risk control and liquidity gap closure activities
		Monitor compliance to market risk and liquidity risk management requirements and limits
		Identify and report the organisation's current and potential market and liquidity risks which may exceed the organisation's risk appetite
		Monitor systems and processes for validity of risk modelling outputs
		Keep abreast of new or changed legislation which may impact the organisation's risk exposure
	Monitor and identify market and financial risks	Monitor key market and liquidity risk indicators for the organisation's financial products, portfolios and services
		Conduct analysis on identified market events and developments which may impact the organisation's risk positions
		Source for information on treasury portfolios and ensure documentation is updated for reporting
		Conduct scenario analysis and stress testing activities to identify the organisation's market and liquidity risk exposure
		Identify plausible extreme market events as potential scenarios that may impact market and liquidity risks
		Analyse valuation modelling and analytics findings to identify patterns and trends of potential risks
		Prepare risk analysis reports to communicate findings of scenario analysis and stress testing activities
Develop risk mitigation and consequence management activities	Determine impact of market risk and liquidity risk breach incidents on the organisation	
	Execute planned market risk and liquidity risk management activities	
	Coordinate reviews on documents made during post-submission or benchmark submission process	
	Produce reports and/or presentations that outline risk-related market and financial forecast findings	
	Collate documentation and data for regulatory reporting on market and liquidity risk management activities	
	Technical Skills and Competencies	Generic Skills and Competencies (Top 5)

Skills and Competencies	Asset and Liability Management	Level 3	Communication	Basic
	Business Risk Assessment	Level 3	Problem Solving	Basic
	Data Collection and Analysis	Level 3	Digital Literacy	Intermediate
	Data Mining and Modelling	Level 3	Sense Making	Basic
	Ethical Culture	Level 3	Decision Making	Basic
	Market Risk Management	Level 3		
	Regulatory Risk Assessment	Level 3		
	Risk Analytics	Level 3		
	Risk and Compliance Reporting	Level 3		
	Scenario Planning and Analysis	Level 3		
	Stakeholder Management	Level 3		
	Standard Operating Procedures Development	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.