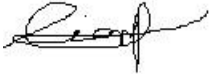


**Human Resources Department****Job Description**

<b>Title</b> Associate	<b>Last Review Date</b> December 2018	
<b>Department (N/A if MD/EVP)</b> Market Risk Management Department	<b>Team</b> Liquidity Risk Team	
<b>Supervisor Title</b> AVP, Liquidity Risk Management		
<b>Job Summary</b> Market Risk Management Department is responsible for managing the Bank's interest rate risk, price risks and liquidity risk as a function of second line of defense according to the Bank's risk governance framework. The role is to assist the head of Market Risk Management Department in overseeing the front business units' risk management, and ensuring the Bank's risk exposure within risk appetite framework, and helping protect the Bank with safe and sound risk management.		
<b>Supervisory Responsibility</b>		
<b>Description:</b>		
<b>Title</b>	<b>Number of Direct Reports</b>	
None		
<b>Main Duties</b>	<b>Description of Duties</b>	<b>% hours/week</b>
Liquidity Risk Management Oversight and Monitoring	<ul style="list-style-type: none"> <li>Enhance and improve liquidity risk management policies and procedures, improve bank's asset liability and funding management.</li> <li>Implement the requirement of the Bank's risk governance framework, including Heightened Standard and Enhanced Prudential Standard.</li> <li>Build strong governance in market and liquidity risk management and assesse new product's risk impact.</li> </ul>	25%
Liquidity Risk Appetite and Limits	<ul style="list-style-type: none"> <li>Analyze, review and recalibrate liquidity risk metrics and limits, ensuring alignment with the risk appetite and tolerance defined in the Risk Governance Framework and suitability for the size and complexity of the Bank.</li> <li>Perform ongoing analysis to capture the Bank's potential liquidity needs, exposures, and specific information related to operational deposit, funding concentration, contractual maturity mismatch, contingency funding usage and available liquid assets etc.</li> </ul>	25%
Liquidity Risk Reporting	<ul style="list-style-type: none"> <li>Analyze, review and challenge Liquidity Stress Testing scenarios and assumptions.</li> <li>Analyze FR2052a reporting data attributes and validate FR2052a LCR production process.</li> <li>Analyze and monitor Cash flow Projection.</li> </ul>	25%
Liquidity Risk Analysis	<ul style="list-style-type: none"> <li>Build MRD's analytical capabilities in data analysis and establish comprehensive SQL template to collect data from DataMart.</li> <li>Ensure the FLUs fully capture all known liquidity risk exposures and perform ongoing analysis on bank's liquidity positions.</li> <li>Pro-actively analyze the potential impact of regulatory or market change that may alter the CUSO liquidity risk profile</li> </ul>	25%
<b>Other Duties</b>		
Enterprise Risk Assessment, Contingency Funding Plan etc.		

<b>Job Requirements</b>	
<b>Type of Work Experience</b>	<b>Years of Work Experience</b>
Risk management	1 to 3 years of work experience
<b>Education</b> Master Degree, Quantitative major preferred	
<b>Professional Certifications/Designations</b>	
<b>Competencies</b>	
<b>General</b> Integrity, Professionalism, Communication (verbal, written), Task orientation, Time Management, Cultural Sensitivity, Team Orientation	
<b>Specific Skills</b> Technical Skills (SQL, VBA etc.)	
<b>Specific Knowledge</b> Quantitative analytics; financial/ banking industry and risk management knowledge	
<b>Additional Eligibility Qualifications</b>	

<b>Physical Demands</b>
This is a largely sedentary role; however, some filing is required, which would require the ability to lift files, open filing cabinets and bend or stand on a stool as necessary. In addition, operation of standard office equipment, such as computers, phones, photocopiers, fax machines, cell phones and the like, is also required. Communication with other employees, both orally and in writing is required. Reasonable accommodations will be made to enable individuals with disabilities to perform the essential functions.
<b>Work Environment</b>
This job operates in a clerical, office setting. This role routinely uses standard office equipment such as computers, phones, photocopiers, filing cabinets and fax machines. In addition, employees may be required to work in close proximity to others, and are often required to collaborate with and assist others as a regular part of their duties.

Authorization	
Supervisor(s) Review	
Dept. Head/above   _____ Signature _____ SVP and Head _____ Title	Dept. Head/above (if applicable)  _____ Signature _____ Title
HRD Review	
FLSA Status	
_____ Signature _____ Title	