# Review and challenge front business units’ liquidity risk management practice and reports, including FR2050a Liquidity Report, Liquidity Stress Testing and Cash Flow Projection

FR2052a Liquidity Monitoring Report

The employee is required to review, analyze and monitoring on the Bank’s 5G FR2052a Liquidity Monitoring Report to ensure the reported risk data attributes are in compliance with Fed instruction, data collection and report production process is valid and data elements are reconciled with source data. The results of this complex review process will affect the Branch’s regulatory report directly.

Liquidity Stress Testing

The employee is required to review, analyze and provide recommendations on the Bank’s Liquidity Stress Testing model to ensure the model is valid and fit-for-purpose, stress scenarios are sufficient and in compliance with EPS requirement, and various assumptions are conceptually sound and consistent across scenarios, accounts and planning horizon. The results of this complex review process will affect the Branch’s liquidity risk management practice directly.

Cash Flow Projection

The employee is required to review, analyze and enhance the Bank’s Cash Flow Projection to ensure the projection is valid and accurate, forecast assumption is consisted across products, services and key clients and the approach and rational of historical data analysis to support the cash flow forecast is reasonable. The results of this complex review process will affect the Branch’s liquidity management practice directly.

This requires the employee to have a specialized theoretical knowledge of data analysis and modelling plus a through academic understanding of business and finance necessary to perform such duties.

Such work requires the employees to collect data of the Bank’s liquidity portfolio from internal database, analyze the data and identify…

The modeling typically requires skills from spreadsheet analysis to application of advanced modelling tools such as SQL, VBA and Bloomberg. Because the employee will be exposed to a large amount of financial data, specialized quantitative knowledge in statistics and data analytics is required to perform these complex and sophisticated analytical responsivities.

# Identify, measure, monitor and track liquidity risk exposure and analyzing future trends and enhance asset liability and funding management

Monitoring and analyzing liquidity profile, position and exposure

The work requires the employee to prepare the comprehensive liquidity risk report, which will be included into monthly CRO reporting package.

The employee is required to collect the portfolio data, build up spreadsheet models, perform statistical and risk oriented analysis and visualize the data into a presentable format. The employee will need to analyze a number of risk factors, such as