**Student Role: Describe the student's role with the employer and how that role is directly related to enhancing the student's knowledge obtained through his or her qualifying STEM degree.**

Student role:

In this role, the student will be responsible for monitoring the risk appetite and limits, ensuring alignment with the Bank’s business structure, risk profile and suitability for the size and complexity of the organization. The student will also be responsible for providing insight on the risk exposure and analyzing the potential impact of market-wide trends and strategic decisions, such as new products and business lines. The student is well qualified for the position being offered to him as he completed a Master of Science Degree in Applied Analysis from Columbia University. He also earned a Bachelor of Science degree in Statistics and Mathematics from the Purdue University, which is the same field of study with the master degree. The student is tasked with preparing the stress testing model validation report and analyzing risk appetite to reflect capital structure capital structure, risk profile, complexity, activities, and size of the Bank. He will get practical experience in all areas related to statistics, mathematics and quantitative methods with a focus on risk measurement research by leveraging liquidity risk model and report such as FR2052a, liquidity stress testing and cash flow projection. It requires strong statistical analysis background and quantitative modeling skills. Additionally, the student will get practical experience in SQL and VBA programming for managing data and quantitative analysis.

**Goals and Objectives: Describe how the assignment(s) with the employer will help the student achieve his or her specific objectives for work-based learning related to his or her STEM degree. The description must both specify the student's goals regarding specific knowledge, skills, or techniques as well as the means by which they will be achieved.**

The role at Bank of China will help the student achieve his goal of gaining practical experience related to his study in Applied Analysis, Statistics and Mathematics through real-world involvement in risk identification and measurement. The Student’s primary goal is to gain enough practical experience in following the financial market movements and regulatory changes to be able to confidently design and implement new risk analysis reports and bring forth suggestions regarding market and liquidity risks at a later point in his career. The student hopes to achieve his primary goal through gaining knowledge in areas such as liquidity stress testing, FR2052a, LCR etc., as well as the methodologies range from risk models, scenario design and assumption analysis, also including the risk indicators in the Bank’s business risk profile and financial market. The student also hopes to develop a variety of skills including but not limited to measuring, analyzing and controlling market, liquidity, credit, model and counterparty risk, utilizing SQL and Excel VBA to design and execute of market and liquidity risk methodologies, analyze and review risk models to help the department more effectively manage the risk of the business line. The student will work towards achieving his goal by carrying out core operational responsibilities in his first year and then shifting the priority to performing supervised initiatives and projects as well as participating in professional development opportunities in his second year. In this manner, the student will gain the foundational knowledge and experience to allow him to be proficient in monitoring and controlling the market and liquidity risk. He will gain the advanced knowledge and experience to allow him to be proficient in designing and implementing new risk analysis reports by the end of his second year.

**Employer Oversight: Explain how the employer provides oversight and supervision of individuals filling positions such as that being filled by the named F-1 student. If the employer has a training program or related policy in place that controls such oversight and supervision, please describe.**

The employer provides oversight and supervision through close contact with the student. The student’s direct supervisor works in the same office as the student and the student is mentored daily work in as well as financial planning and reporting and data analysis. The student has regularly scheduled weekly meetings with his direct supervisor. Additionally, the student not only participates in monthly department meetings but also needed to report on his functional area and share perspective on other department issues. The student has regular contact with colleagues as well as other department heads. The employer does have an in-depth training program for all new hires in the branch.

The training program is comprised of scripted policy and procedure covering the core monitoring and reporting mechanism for the risks related to

Treasury business, unscripted explorations of specific trainings covering the valuation and risk measures of Fixed Income products and the portfolio risks management by using derivatives.

The overview of the different risks encountered in derivatives transactions, the methodology of risk indicators, as well as how they are inter-related and how they can be measured and monitored.

Measures and Assessments: Explain how the employer measures and confirms whether individuals filling positions such as that being filled by the named F-1 student are acquiring new knowledge and skills. If the employer has a training program or related policy in place that controls such measures and assessments, please describe.

The bank assesses the student’s performance on an on-going basis through a variety of measures including the day-to-day performance, the successful completion of the periodic business and risk analysis reports, the proactive identification and addressing of issues, the quality and efficiency of the problem solving skills, the business acumen on a given project or task, and also the competency by measuring the student’s communication, leadership, planning and organization, efficiency and effectiveness skills and feedback from peers.