

Market and liquidity risk analyst

Skills Framework track	Risk, compliance and legal	Job function	Risk management	Job family	Market and liquidity risk
Sub-sectors	Retail banking, corporate banking, investment banking, private banking and wealth management	Expected augmentation by Gen AI	Do more and do new: Gen AI can automate the production of risk reports and presentations, streamline regulatory reporting, and enhance the identification of discrepancies in risk management policies. Gen AI tools can also optimize scenario analysis, stress test activities, and monitor risk indicators and compliance limits; outputs from Gen AI tools can also be used directly by the Market and Liquidity Risk Manager		

Key tasks that can benefit from Gen AI

Critical work functions	Key tasks
Develop risk mitigation and consequence management activities	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
Maintain market and liquidity risk management policies and frameworks	Identify possible discrepancies between the organization's market and liquidity risk management policies, frameworks, and activities with regulatory requirements Prepare guidelines and training materials on market and liquidity risk policies, governance frameworks, and operational procedures Gather data required for drafting responses to any queries from internal and/or external auditors, senior management, and other market professionals
Monitor and identify market and financial risks	Monitor key market and liquidity risk indicators for the organization's financial products, portfolios, and services Analyze valuation modeling and analytics findings to identify patterns and trends related to potential risks Source for information on treasury portfolios and ensure documentation is updated for reporting Conduct scenario analysis and stress-testing activities to identify the organization's market and liquidity risk exposure Prepare risk analysis reports to communicate findings of scenario analysis and stress-testing activities Identify plausible extreme market events as potential scenarios that may impact market and liquidity risks Conduct analysis on identified market events and developments that may impact the organization's risk positions
Manage risk appetite and risk controls	Keep abreast of new or changed legislation that may impact the organization's risk exposure Monitor market risk and liquidity risk limits for potential breaches or irregular activities Monitor systems and processes for validity of risk modeling outputs Monitor compliance to market risk and liquidity risk management requirements and limits Identify and report the organization's current and potential market and liquidity risks that may exceed the organization's risk appetite

1. Transferrable skills with an increase in one level of proficiency is considered easier to acquire than transferable skills with multiple levels of increase in proficiency, followed by net new additional skills. Depending on job redesign for the financial institution, the financial institution will have to pick select skills to reskill employees on, via a combination of on-the-job training and existing courses.

2. Skills adjacency score.

Source: SkillsFuture Skills Framework



DO MORE AND DO NEW