

Position title	Senior Manager Market and Liquidity Risk
Division	Group Risk
Department	Financial Risk and Modelling (FR&M)
Direct Reports	4

Our culture and values

We have a clear strategy and important work in place to become Australia's bank of choice.

Our values of **teamwork**, **integrity**, **performance**, **engagement**, **leadership** and **passion** are at the core of who we are and form the expectation of the behaviours we adopt every day.

We strive to have a culture that drives balanced outcomes; is open and informed for disciplined execution; that celebrates and recognises success; and where the sum is greater than its parts. To achieve this, we focus on four critical behaviours: **act commercially**; **move fast to help customers achieve their goals**; **recognise people for their impact**; and **actively challenge the status quo**.

Together, we're creating a culture we can continue to be proud of; one that will help us reach new heights.

ROLE PROFILE

Your division, your team

Financial Risk and Modelling oversees and supports risk management across Group Treasury and Financial Markets and provides policy direction, independent risk measurement, monitoring and reporting in relation to traded and non-traded market risk, liquidity risk and counterparty credit risk.

Financial Risk and Modelling is a small team that operates as a highly collaborative, multi-disciplined unit. All team members, regardless of seniority, will be assigned to various project and business-as-usual activities depending upon the skills that are necessary to most effectively and efficiently complete work assignments and meet agreed priorities.

The purpose of your role

The Senior Manager Market and Liquidity Risk is a senior role within the Middle Office team and is responsible for the day-to-day oversight and development of the Market Risk framework which encompasses traded and non-traded market and the Liquidity Risk framework.

The role is also responsible for providing independent advice and recommendations relating to the Bank's market risk exposure, ensuring risks are effectively managed in accordance with policy limits and the Group's Risk Appetite Statement. This includes providing the Board and Senior Management with relevant and timely information in relation to exposures and the management and control of them.

Your core relationships

The incumbent acts as the liquidity and market risk lead and supports the Head of Financial Risk and Modelling in actively collaborating with key stakeholders such as Group Treasury, Group Risk and Board committees to meet regulatory requirements through effective and efficient risk management practices.

What you're accountable for

Market and Liquidity risk frameworks	<ul style="list-style-type: none"> • Leadership and technical advice in relation to improving the liquidity and market risk frameworks as appropriate to this Bank. • Assist senior Finance, Treasury and Risk leaders to adequately define, quantify and manage exposure to liquidity and market risks. • Support Group Treasury and Financial Markets management in the ongoing improvement of the bank's risk and control environment. • Build relationships with peers within subsidiary companies to foster improved consistency in risk management practices. • Improved understanding of market risk policy framework. • Support and validation of exposures through appropriate risk modelling and scenario analysis techniques. • Develop and maintain timely, accurate and effective risk reports and subsequently present to stakeholders. • Respond to regulator requests and developments.
Oversight and risk model evaluation and quantification	<ul style="list-style-type: none"> • Support the control, independent validation and maintenance of core risk models. • Other technical and management input including in relation to Risk Appetite, modelling, communications and regulatory matters as required. • Develop initiatives to undertake cyclic validation of the models and report to responsible management in relation to findings. • Collaborate with Group Assurance to establish scope of validation efforts and management of the skills/resourcing/cost requirements. • Support first line management to address improvement opportunities identified. • Provide direction and support to market risk analysts in relation to model validation.
Evaluation of market and liquidity risk in relation to new and emerging conditions and regulation	<ul style="list-style-type: none"> • Assess, evaluate and advise on the implications of new and emerging conditions and regulation on the bank's exposure. • Considerations to include assessing the impact of change, ensuring there is sufficient understanding of the risk being taken and adequate capture within risk reporting.
Leadership and team development	<ul style="list-style-type: none"> • Technical development of peers and subordinates through actively sharing knowledge, coaching and mentoring of team members. • Identify development initiatives for team members. • Providing balanced & specific performance feedback to support development of individuals. • Demonstrated adherence to the Bank's values and behaviours.
Relationship development within Group Treasury, Financial Markets and Group Risk	<ul style="list-style-type: none"> • Work collaboratively across multi-disciplined teams to improve effectiveness of the market risk management function. • Engagement with members of cross functional teams to deliver shared risk management outcomes within budget and by the agreed timeframes. • Provision of specialist advice on market risk and liquidity as agreed with business unit head and responding to ad hoc requests and new priorities. • Responding appropriately to ad hoc initiatives, priority changes and regulatory changes in support of both Treasury & Financial Markets and Finance and Treasury objectives.

Your knowledge, skills and experience

Knowledge & skills	<ul style="list-style-type: none"> • Ability to develop strong working relationships and enable cross functional teams. • Ability to lead, manage and develop people. • Ability to develop strong working relationships and enable cross functional teams. • Strong written and verbal communication skills. • Skilled in use of Microsoft desktop suite of products (including Project and Visio).
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Relevant experience	<ul style="list-style-type: none"> • Relevant and proven experience at management levels. • Extensive industry experience as a market risk practitioner and oversight of either traded, or non-traded market risk disciplines and sound understanding of Banking Treasury & Financial Markets environments.
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Your qualifications and certifications

Bachelor's degree in related risk management discipline.

Higher Degree preferred.

AFMA Accreditation or willingness to achieve one.

Other Industry qualifications such as RMA, GARP, PRIMA etc highly regarded.

Risk responsibility

Ensure all work practices are conducted in accordance with all Bank compliance requirements, as specified in Bank policy, corporate and business unit procedures and identify and report instances of non-compliance to appropriately.

CAPABILITY PROFILE

Key people capabilities

Results Focus	Role Expertise
Relationships	Execution

People capability profile

Relationships Builds and maintains productive relationships with trust and integrity. Works collaboratively and is open to the perspectives of others.	Results Focus Sets and manages relevant goals. Is mindful of and responds to the business environment. Asks for help and reviews for learning.	Grow Self Grows knowledge, is curious and proactively applies learning. Builds resilience and is mindful of impact on others.	Role Expertise Maintains role-specific standards and applies knowledge, skills and experience on-the-job.
Advanced	Advanced	Advanced	Advanced
Communication Effectively expresses thoughts, ideas and information. Actively listens and adapts communication style. Engages, influences and connects to our purpose to tell our story.	Execution Makes well-considered decisions, plans and delivers quality outcomes. Problem solves and acts with integrity. Holds self and others accountable.	Grow Others Develops others by sharing feedback, recognising and celebrating outcomes. Connects with others to guide, empower and inspire.	Customer Focus Identifies customer goals, makes relevant recommendations and takes appropriate timely action. Collaborates across the business to deliver best outcomes for the customer.
Advanced	Advanced	Advanced	Intermediate
Partnering Acts with intent to build sustainable partnerships with customers, community and stakeholders to deliver shared value and achieve business outcomes.	Innovation Constructively challenges the status quo and offers alternatives. Seeks to improve ways of working and is open to new ideas and experiences.	Future Ready Exchanges and respectfully challenges perspectives and approaches. Anticipates, embraces and promotes change to achieve our vision for today and tomorrow.	Commerciality Applies understanding of finance, risk, people and customer for decision-making to deliver business sustainability. Takes appropriate risks and acts in the best interest of the Bank.
Intermediate	Advanced	Intermediate	Intermediate