

Senior Analyst, Clearing Risk



Key purpose of the role

To enhance the Clearing and Settlement Risk Policy framework by conducting policy reviews and quantitative and qualitative analyses to support policy development and enhancement

Team	Number of reports
Clearing Risk Policy	N/A
Manager	Location
Senior Manager, Clearing Risk Policy	Bridge Street
Relationships	Special requirements
Clearing Risk Quantification and Oversight (primary) ASX Markets	N/A

Your team

Clearing Risk Policy (CRP) is responsible for the following in respect of clearing and settlement risk management:

- Sets the clearing and settlement risk policy framework that governs the clearing and settlement risk practices of the CCPs.
- Develops risk policies, guided by ASX risk appetite, domestic and international FMI standards.
- Conducts quantitative and qualitative analysis to develop and inform policy decisions.
- Assesses the appropriateness of new and existing traded products to maintain the integrity of products cleared by the CCPs.
- Ensures good risk governance best practice through comparison of approaches with international peers.

Your responsibilities

- Conduct quantitative analysis across a variety of policy related matters.
- Maintain and enhance the framework for modelling the future adequacy and structure of the CCPs default liquidity resources including the degree of reliance on contingent clearing participant funding (OTAs)
- Conducting various clearing risk reviews and annual/biennial reviews of clearing and settlement risk policies and standards.
- Support the Policy Governance manager with governance related activities including meeting co-ordination/minutes

Your experience and qualifications

Must have

- Experience in financial risk management (market/credit/liquidity) or regulatory capital experience in a financial institution
- Knowledge of financial risk management concepts and techniques
- Understanding of OTC derivatives, equities and exchange traded derivative products and markets
- Strong analytical ability, good mathematical/statistical capabilities

Nice to have

- Experience of overseas exchange/clearing house activities and/or familiarity with exchange/clearing house rulebooks
- Knowledge of the Australian financial markets regulatory environment
- Experience of presenting to senior management

ASX values

We put the market first

We stand up for what's right

We achieve more together

We drive positive change