

Asset Liability Analyst Cover Letter

3975 Patty ForgeBrakusside, AZ 52861-1021

Dear Blake Ziemann,

I would like to submit my application for the asset liability analyst opening. Please accept this letter and the attached resume.

In the previous role, I was responsible for analysis to various partners such as Finance and Accounting - to provide accurate and timely expense data, regulatory request data, etc.

Please consider my qualifications and experience:

- Experience with data mining, relational databases, statistical software and Microsoft Office including advanced Excel skills
- Able to work effectively in a team environment and across multiple time zones
- Experience with market risk vendor tools such as QRM, Bancware or Polypath
- A working knowledge of AXIS is a definite asset
- Knowledge of CALM modeling is an asset
- Calculating and reporting Interest Rate Risk in the Banking Book for HNAH reporting entities according to FIM and regulatory requirements including Economic Value of Equity (EVE), Net Interest Income (NII), Earnings at Risk (EaR), Maturity and Repricing Gap (Gap), Economic Value Sensitivity (EVS), Non-Traded Market Risk (NTMR) leveraging ALCM data sources, processes, and the QRM analytical framework
- Calculating and reporting NII projections under prescribed macroeconomic scenarios for internal and regulatory stress tests including CCAR, DFAST, and PRA Projections
- Familiarity of and adherence to FIM, Group Instruction Letters, US/PRA/BCBS Regulations, HNAH Model Standards Policy, and BRCM Risk Controls related to IRRBB

Thank you for considering me to become a member of your team.

