



Example of Asset Liability Analyst Job Description

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Our growing company is hiring for an asset liability analyst. If you are looking for an exciting place to work, please take a look at the list of qualifications below.

Responsibilities for asset liability analyst

- Assists with identifying, analyzing and monitoring the interest rate risk position of the Bank's balance sheet through Net Interest Income ("NII") and Economic Value of Equity ("EVE") simulations
- Presenting to Executive Management and Regulators
- Contribution to the daily monitoring of the structural foreign exchange and interest rate risks
- Structural risks analysis
- Recommendation of management's actions in the framework of ALM
- Contribution to the preparation of the ALM committee
- ALM modelling (liquidity, interest rate risk) – annual review
- Monthly production
- Quarterly analytic review
- Methodology review to adapt the FTP to the commercial strategy

Qualifications for asset liability analyst

- Monitor and report Treasury compliance in regards to the Risk Group market risk models
- Demonstrated high degree of proficiency in Microsoft Excel and strong working knowledge of database software
- High level of understanding of excel and other Microsoft office systems
- 5 or more years' experience in Asset Liability Management
- Ability to multitask under time constraints
- 10+ years' experience in a business related role