



Example of Asset Liability Analyst Job Description

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Our company is growing rapidly and is hiring for an asset liability analyst. To join our growing team, please review the list of responsibilities and qualifications.

Responsibilities for asset liability analyst

- Play a key role in the annual stress testing process by developing critical components using the ALM model
- Responsible for timely and accurate production of regular reports in support of ALM management including interest rate risk, earning sensitivities, portfolio rebalancing and new business hedging
- Support Japan ALCO and monitor asset mix/quality/duration against approved benchmarks and recommend remedial actions on violations
- Review segment Economic Value Added (EVA) performance results and support initiatives of Performance Reporting team
- Support annual/biennial activities, including updating MD&A, AAR and SIP&G documents
- Modeling knowledge of leading edge ALM concepts
- Modeling knowledge of standard and non-standard assets
- Advanced knowledge of AXIS functionalities such as assets and reinvestment modules, and batch management
- Development of programming software skills
- Knowledge in many other ALM related areas

Qualifications for asset liability analyst

- Coordinates the Quarterly Business Review (QBR) presentation including settling deadlines, reviewing and analyzing submissions, developing key messages, obtaining approvals and submitting to Enterprise Decision Support

- Masters degree in Mathematics, Finance, Statistics, Econometrics, or related field
- Four years of experience in financial modeling and forecasting
- 4 - 5 years of experience in risk management processes - Regulatory Reporting MCO/LCR/NSFR/IRR and relevant field