



Example of Asset Liability Analyst Job Description

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Our innovative and growing company is searching for experienced candidates for the position of 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

- Prepare the Net Stable Funding Ratio ("NSFR") reports for regulatory submission on a monthly basis
- Compile data and prepare monthly liquidity risk reports for Group Asset Liability Management Committee (GALCO) and Board Risk Management Committee (BRMC)
- Provide relevant and critical analysis on NSFR movements to internal stakeholders to support decision making
- Monitor the NSFR utilization against limits and make recommendation to management
- Provide support to team members in the tracking of other liquidity risk measures the annual ICAAP and IWST exercise
- Provide support to overseas branches and subsidiaries in the timely and accurate production of NSFR reports
- Analysis on liquidity topics, with particular attention to Funding figures (volumes and related cost), business line segmentation, Net interest and Transformation margin, regulatory cost
- Assisting in the month end analysis and reporting production
- Calculation of LCR and NSFR ratios
- Regulatory reporting and constraint analysis

Qualifications for asset liability analyst

- Structural risks monitoring and management (interest rate and foreign

- Optimisation of the Balance Sheet and recommendation of appropriate actions relating to the commercial strategy via the Fund Transfer Pricing policy and the Product Pricing Committee
- Background in Investments, Risk Management or Actuarial
- Minimum 3 years of experience in the financial services or investment risk management environment
- Asset Liability experience with market risk vendor tools such as QRM, Bancware or Polypath
- Knowledge of financial and risk modeling practices and concepts, financial instruments, and financial markets