



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. We appreciate you taking the time to review the list of qualifications and to apply for the position. If you don't fill all of the qualifications, you may still be considered depending on your level of experience.

Responsibilities for asset liability analyst

- Support management and ALM Committee with dedicated focus
- Create and analyze financial statements and other financial documents to aide in the compiling the monthly report for the Liquidity Stress Committee (LSC) and Asset Liability Management Committee (ALCO) meeting
- Create, update, and maintain policy and procedure documents
- Assist the ALM and Liquidity team in the developing and analyzing financial models
- Updates and maintains hedging programs
- Assists in the modeling of variable annuity guarantees
- Develops in-depth knowledge of annuity product designs and optional benefit features capital market instruments (options, swaps, futures,) and hedging concepts
- Prepares weekly and monthly hedging reports, including attribution analyses
- Implements programming code changes as part of the model development process
- Assists in the testing/validation of model changes

Qualifications for asset liability analyst

- Bachelor's degree in finance, economics, mathematics or other related field, CFA or FRM preferred or the equivalent work experience thereof
- Bachelor's degree in accounting, finance, or relevant discipline

- A solid understanding of the bank's balance sheet and income statement, including balance sheet dynamics and interest rate risk concepts
- Detail orientation with the ability to effectively utilize quantitative models to analyze risk
- Proven experience with process improvement, data strategy and problem solving