**CAM 1702001**

**Senior Asset Liability Analyst**

**Greenville, SC**

**Personnel Policy Statement**

This job description and the responsibilities described herein reflect both the skill set and experience of the candidate indicated above as well as the current needs of the organization. Given the size and complexity of the institution and available resources, candidates are required to be dynamic and are expected to be able to assume multiple roles and responsibilities.

**Primary Responsibilities:**

**Asset Liability Management**

* Measure and report the institution’s interest rate risk (IRR) position using the company’s ALM software model (the “Model”)
* Run the Model and have a thorough understanding of how the Model functions, the assumptions being used in the Model and how Model output is impacted by changes in the balance sheet, assumptions and interest rates
* Be completely familiar with regulatory guidance, such as SR Letters and the Examiner’s Handbook, with respect to IRR
* Contribute to behavior modelling such as loan prepayment and non-maturity deposits
* Contribute to DFAST stress testing process
* Contribute to Net Interest Margin (“NIM”) component of the forecasting and budget processes

**Minimum Requirements:**

* Bachelor’s degree in finance, economics, mathematics or other related field, CFA or FRM preferred or the equivalent work experience thereof
* 5 or more years’ experience in Asset Liability Management
* Strong knowledge in interest rate risk, fixed income securities, and interest rate derivatives
* Quantitative analysis in a discipline relevant to risk management is preferred
* Experience with database management
* Excellent analytical and communication skills
* Microsoft Office proficiency
* Ability to multitask under time constraints