

## ALM Front-Office Officer

### Mission

The main objectives of the function are:

1. Manage the Assets and Liabilities position of the bank by ensuring daily liquidity and appropriate interest rate risk management, including the execution of funding and hedging transactions
2. Manage the ALM investment portfolio from a duration and credit risk perspective.
3. Follow the evolution of financial markets and derive appropriate strategies to benefit from or to mitigate market events.

### Key tasks

- Manage the liquidity risk of the bank by providing appropriate liquidity forecasts and funding strategies.
- Monitor performance indicators of ALM investment portfolio.
- Monitor performance indicators of mortgage and consumer loans portfolios.
- Help preparing the Asset and Liability Committee (ALCO) including proposals for asset allocation, optimization of funding and liquidity management, and interest rate risk hedging strategies of the banking book.
- Collaborate in preparing the annual Internal Liquidity Adequacy Assessment (ILAAP) of the bank.
- Maintain business relationship with the network of market counterparties (brokers, dealers, asset managers, etc.).
- Assist Commercial units in preparing business cases (pricing strategies).
- Collaborate with ALM modelling team and middle-office in ALM-Treasury matters.
- Participate in the bank budget/forecast and business plans.
- Participate in ad-hoc ALM matters.

### Profile

- You have a master degree in a quantitative or financial field (actuarial science, economics, applied mathematics, engineering, quantitative finance, etc.).
- You have 3 to 5 years of experience in the financial sector, an experience in an ALM environment is a plus.
- You have a strong knowledge of the financial markets, including derivatives and risk management.
- You are fluent in English and Dutch/French, passive knowledge of the second language is required.
- Technical Skills:
  - Excellent use of the MS-Office Tools (Excel with VBA, PowerPoint, etc).
  - Programming skills in SAS, R, Python are a significant asset.
  - Knowledge of Basel III/CDR IV frameworks.
  - Use of Bloomberg is an asset.

### We offer

- A diverse and dynamic team of ALM experts from whom to enhance your career
- A dynamic banking environment, in permanent evolution
- A fixed open-ended contract
- An attractive salary package, related to your expertise and capabilities.
- A job at the heart of Brussels, easily accessible (near train and metro station)

### Interested?

If you are interested, apply online.