

Senior Manager Asset, Liability & Capital Management

Finance

Closing Date: 12 May 2017

HSBC Bermuda is seeking a highly qualified finance professional to fill the role of Senior Manager, Asset, Liability & Capital Management ('ALCM'). The Senior Manager ALCM develops and coordinates special studies of asset and liability characteristics, liquidity and capital plans, including stress tests, transfer pricing reviews, and domestic financing plans, and consults with the business units to ensure that their profiles are consistent with Asset Liability Committee ('ALCO')'s directives, and to verify that income simulations and gap assumptions are valid.

Major responsibilities

- Develops and manages strategies and programs to improve company's net interest margin while maintaining risk and liquidity profiles within ALCO directed guidelines (related to liquidity and funding risk, interest rate risk in the banking book and structural foreign exchange risk)
- Develops the liquidity plans for domestic operations including the development of the liquidity policy, assessment of liquidity needs and sources, and maintenance of the liquidity process
- Coordinates transfer pricing reviews with the domestic business units in order to assign proper funding costs to all loan products; ensures that the transfer pricing assumptions are correctly incorporated into the modeling process
- Responsible for the performance of asset and liability and/or capital management projects, and ensures adequate processes are in place to monitor asset, liability and capital management issues and that they follow appropriately for the area of responsibility
- Implements global asset and liability and/or capital strategy, develops and executes asset and liability and/or capital management strategy and policies in one's own area of responsibility
- Maintains knowledge of changing economic trends and financing structures and assesses the relative value of these in relation to the company's balance sheet risk position
- Manages the balance sheet with a view to achieving efficient allocation and utilization of resources
- Leads capital and liquidity stress testing analysis and articulates outcome to executive management, the Audit Committee and the regulator.
- Promotes efficiency in the use of capital by enhancing return on risk assets

Minimum qualifications

- University degree (B.A., B.Sc.) in Accounting or Finance, or equivalent experience required
- Internationally recognized professional designation (e.g. CA, CPA, CMA, CFA) required
- Minimum of 10 years of experience in ALCM or corporate finance-related work
- Experience dealing with regulators and Boards / Audit Committees on liquidity and capital issues
- Experience with a bank's treasury department including liquidity and inter-bank lending portfolios

You'll achieve more when you join HSBC. www.hsbc.com/careers

At HSBC we are open to different ideas and cultures and live by our values of being dependable, open and connected. HSBC is committed to building a culture where all employees are valued, respected and opinions count. We take pride in providing a workplace that fosters continuous professional development, flexible working and opportunities to grow within an inclusive and diverse environment. Personal data held by the Bank relating to employment applications will be used in accordance with our Privacy Statement, which is available on our website.

Interested applicants are invited to apply by sending a completed employment application and your résumé and cover letter to:

Email:
recruitment.dept@hsbc.bm

Fax: 279-5826

Recruitment Department,
Human Resources, HSBC
Bank Bermuda Limited, 37
Front Street, Hamilton HM 11

Application forms are available in all HSBC branches and at www.hsbc.bm. All enquiries will be held in strict confidence.

