

■ **Bank of Bermuda, Bermuda's largest private employer, offers an attractive benefits package including:**

- Competitive base salary
- Performance related bonus
- Fully funded pension scheme
- Reduced rate mortgage
- Comprehensive health insurance
- Share purchase plan
- Exceptional training and career development opportunities



Senior Asset Liability Analyst

Asset Liability Management

Closing date 8 July 2009

Package:

circa

\$130,000
plus mortgage
benefit

The Bank of Bermuda is seeking a Senior Asset Liability Analyst in the Asset Liability Management (ALM) Department. The incumbent will assist in measuring and analysing exposures to interest rate risk and identifying optimal asset/liability strategies under various interest rate scenarios.

Major responsibilities

- Gathering, evaluating assumptions and preparing market risk stress testing and scenario analysis as it pertains to the banking environment in Bermuda
- Assisting with the Balance Sheet management, strategic analysis, and market risk monitoring of the Bank on a daily basis
- Analysing sources of interest rate risk and liquidity exposure
- Developing and analysing risk and price characteristics of deposit, lending and fixed income security portfolios
- Compiling the monthly ALCO reporting pack and performing ad hoc ALM analyses

Minimum qualifications

- A University Degree (B.A. , B.Sc or equivalent) and an internationally recognised professional accounting or finance qualification (e.g. C.A., CPA, ACCA, CFA, Masters Degree) are required
- At least three years experience within the banking, accounting or financial services industry, having a thorough understanding of market risk, economic principles and a familiarity with capital markets. Must have experience with the analysis and pricing of fixed income securities including proficiency in the use of Bloomberg
- Ability to meet strict reporting deadlines, occasionally necessitating extended periods of overtime
- Proficiency in Microsoft applications, particularly Excel and Access
- Excellent communication skills, particularly with senior management on Balance Sheet analysis and market risk metrics

■ **Interested applicants are invited to apply by sending your résumé and covering letter to:**

Fax 299 6524

Email bob.bda.recruitment.dept@bob.hsbc.com

Post Recruitment Department,
Human Resources, Bank of
Bermuda, 6 Front Street,
Hamilton HM11

Application forms are
available in all Bank of
Bermuda branches and at
www.bankofbermuda.com

Please quote Reference No.
and position.

All enquiries will be held
in strict confidence.

Bank of Bermuda 
Member HSBC Group