

## **Strategic Assets and Liabilities Management – Balance Sheet Risk Management**

### **Job Description:**

- To create effective data visualizations to monitor the Liquidity and Interest Rate Risk of the bank, KS Group Companies, and Consolidation.
- Adopt statistical concepts and methods for data interpretation and analysis for the ALCO report
- Leverage bank data from the ALM system, Market Data, KS Group Companies' data, etc. Then verify data, model, and transform data into a suitable format for analysis.
- Apply statistics to analyze the optimization of the structure of the balance sheet and Liquidity & Interest Rate Risk.
- Detecting and managing Risk and making funding and investment decisions
- Enhancement of the existing system and monitoring reports

### **Job Qualification:**

- Master's degree in data science, Data Analytics, Statistics, Mathematics, Business, Financial, Economics.
- Industry knowledge in preferable eg. Banking, Treasury, Market Risk, Financial Planning, or Asset and Liability Management is preferable.
- 5-10Years of experience or more years of professional experience in data analysis or related field
- Expert in programming languages like Python, SQL, Analysis, and Model Building
- Strong understanding of statistical
- Data Visualization and Communication. Experience in using data visualization tools eg Tableau, Power BI, Excel, Macro
- Strategic Thinking in understanding business objectives and translating business problems into data-driven solutions
- Ability to collaborate with work environmentally
- Excellence in written and verbal communication skills, including the ability to present complex findings to ALCO
- Strong analytical and problem-solving skills to identify and address data-related challenges
- Proactive in identifying opportunities to leverage data to improve business outcomes.
- Innovative, Adaptability and Continue developing to make significant contributions