

Specialist - Balance Sheet Modeling and Analytics

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Company: Northern Trust

Location: Israel

Category: other-general

About Northern Trust:

Northern Trust, a global company, is a globally recognized, award-winning financial institution that has been in continuous operation since 1854.

Northern Trust is proud to provide innovative financial services and guidance to the world's most successful individuals, families, and institutions by remaining true to our enduring principles of service, expertise, and integrity. With more than 200 years of financial experience and over 22,000 employees, we serve the world's most sophisticated clients using leading technology and exceptional service.

The Specialist - Balance Sheet Modeling and Analytics will play a key role in supporting Northern Trust's interest rate risk modeling, management practices and balance sheet strategy. This role will focus on interest rate risk management, product pricing, balance sheet optimization, funds transfer pricing, communicating risk exposures to oversight committees, and developing assumptions/models. The position is in Treasury and will report directly to the Head of Balance Sheet Strategy, Modeling and Analytics, as well as work closely with Risk Management and the business units.

As Specialist, your responsibilities include:

- Be a technical leader on the Balance Sheet Strategy, Modeling and Quantitative Analytics team/function. Work with the Head of Balance Sheet Strategy, Modeling and Analytics to set team objectives and strategic priorities.

- Lead the development of key models and assumptions for asset and liability risk

measurement efforts, including non-maturity deposit pricing, decay, lives, core, and asset prepayment speeds.

Conduct ad-hoc analysis to aid senior management and executive committees in the decision-making process impacting product pricing, balance sheet optimization, and investment selection.

Support the profitability of the Bank's loans and deposits through methodologies/strategy, and collaboration on Funds Transfer Pricing (FTP) modeling assumptions.

Support the broader Treasury team by providing quantitative support in the build out of interest rate risk framework tools, NII/MVE/DV01/AOCI limits calibration, scenario definitions, and assumption development/sensitivity testing, and interest rate risk measurement processes.

Communicate financial issues in a clear and concise manner to senior management, internal oversight groups, and external regulators.

Knowledge on global regulatory requirements and expectations that govern interest rate risk, liquidity risk, and modeling practices.

Knowledge/Skills:

Strong knowledge of finance services is expected; and understanding of the custody business, balance sheet and income statement dynamics, including the risk characteristics of various asset and liability categories is a plus

Experience with asset and liability management, particularly within QRM is critical

Understanding of interest rate risk regulations and applying these expectations to practice is preferred

Strong analytical and communication skills are required to constructively challenge and influence the Treasury function, as well as articulate key risks to management committees

Experience applying risk management commensurate with the organization's risk profile and regulatory requirements.

Candidates are anticipated to have strengths in some but not all areas of responsibility; therefore, the ability to take initiative to learn and apply new skills is critical.

Experience:

A college or university degree in Accounting, Finance, Economics, Statistics, Math, Engineering or other quantitative field is preferred. 7-10 year's work experience in financial modeling working in a financial institution, regulatory agency, consulting firm or related field is required.

Knowledge of QRM, SAS, SQL, or other financial modeling platforms

Proficient in Microsoft Excel and Access.

Familiarity with Interest Rate Risk Management, Liquidity Risk Management, and Funds Transfer Pricing.

Strong analytical and quantitative skills, critical thinking, investigative problem-solving and decision-making talents.

Strong written and verbal communication skills with the ability to lead the development of senior management level presentations.

Working with Us:

As a Northern Trust partner, greater achievements await. You will be part of a flexible and collaborative work culture in an organization where financial strength and stability is an asset that emboldens us to explore new ideas.

Movement within the organization is encouraged, senior leaders are accessible, and you can take pride in working for a company committed to assisting the communities we serve! Join a workplace with a greater purpose.

We'd love to learn more about how your interests and experience could be a fit with one of the world's most admired and sustainable companies! Build your career with us and apply today.

#MadeForGreater

Reasonable accommodation

Northern Trust is committed to working with and providing reasonable accommodations to individuals with disabilities. If you need a reasonable accommodation for any part of the employment process, please email our HR Service Center at .

We hope you're excited about the role and the opportunity to work with us. We value an inclusive workplace and understand flexibility means different things to different people. Apply today and talk to us about your flexible working requirements and together we can achieve greater.

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