



LLOYDS BANK

# Treasury Manager

## Lloyds Bank, location Amsterdam

Do you want to broaden your horizon and expand your experience? Do you want to learn from the international expertise of Lloyds Banking Group (LBG)? Do you want to be part of a young and dynamic Treasury Team in Amsterdam? And, are you a passionate and driven professional? Then we are looking for you!

### POSITION

This role sits in the treasury department and is mainly responsible for the liquidity management and stress testing. Treasury supervises outsourced processes and works in close cooperation with the Group Corporate Treasury (GCT) department of LBG in London.

The role will involve executing the tasks as described below, with a focus on Liquidity Management.

### KEY RESPONSIBILITIES

**Liquidity Management.** Ensures all financial obligations are met at all times.

- Monitoring and forecasting the bank's liquidity.
- Overseeing the Liquidity Stress Testing process, model methodology, parameters and data flows.
- Leading and documenting the ILAAP.
- Reviewing the bank's liquidity policies and procedures.
- Assess the impact of new initiatives on the bank's liquidity position.
- Planning, inducing and supervising money market transactions, including the investment and lending of short-term liquidity.

### Other responsibilities may include:

**Funding Management.** The Treasury department is responsible for securing a stable and diversified funding for the bank's business activities.

- Monitoring and forecasting and steering the bank's funding position
- Setting up and overseeing the execution of the bank's Funding Plan and providing funding decision schemes for ALCO

**Capital Management.** Treasury manages the capital resources to ensure regulatory requirements are met.

- Ensuring the bank's capitalisation is in line with internal, group wide and regulatory requirements
- Overseeing and managing relevant regulatory ratios and KPIs related to capital

### Market Risk Management

- Day to day management of the bank's market risk portfolios, including P&L review / sign off, whilst meeting all relevant regulatory and other requirements.
- Demonstrate thorough understanding of the bank's market risk positions and contribute to the development and implementation of hedging strategies. Strategies submitted to ALCO for approval.
- Understand macro-economic events and their effects on markets and specific positions.
- Contribute to presentations of the Treasury team views and positions, providing of economic updates to wider stakeholders.
- Periodic analysis and review of underlying ALM assumptions and drafting ALCO review papers.
- Build and maintain a strong internal stakeholder network to optimise business results, and continuously develop the management and monitoring of the bank's market risk.
- Contribute to desk infrastructure delivery, including the build of additional management tools.

**Cash Management.** Managing all the operational and settlement accounts and intraday liquidity.

- Monitoring account balances and settlements.
- Managing intraday liquidity.
- Planning short-term liquidity.

**Trade Execution.** The pricing and execution of trades:

- Inducing the funding, liquidity management and hedging trades
- Trade execution and ensuring the trades are within the respective limits (CCR-limits, market, funding and liquidity risk limits)
- Ensuring regulatory requirements are met throughout the whole trading process.

**Provider Management.** The outsourcing as mentioned is defined via a Service Level Agreement (SLA).

- Controlling if the contractual obligations are adhered to by all parties
- Maintaining a close communication with GCT and other LBG functions

**Funds Transfer Pricing (FTP).**

- Overseeing, implementing and maintaining the FTP methodology providing expert knowledge about necessary deviations from the Group system due to local regulatory requirements.

## KEY COMPETENCIES

- 3+ years of Treasury experience
- Strong understanding of Bank business models and the role of Treasury specifically in relation to Liquidity Management.
- Excellent verbal and written communication skills
- Degree or equivalent in Finance, Economics or Science
- Proven analytical abilities; strong will to understand processes in related Treasury areas, as the role will include representing them in case of absence.
- Proven decision making capability with ability to demonstrate sound judgement and use appropriate analysis and data to inform decision making
- Dynamic and flexible approach with an ability to manage competing priorities
- Understanding of German and EU regulations, in particular MaRisk and CRR (desirable)
- Skills in financial management, controlling and reporting (desirable)

## WE OFFER

The position is for 40 hours per week, with a salary in line with the market and excellent secondary employee benefits. Do you recognise yourself in one or more of the areas above? Then we would like to meet you! Send your CV and motivation letter in English to: [recruitment@lloydsbank.nl](mailto:recruitment@lloydsbank.nl)