



LLOYDS BANK

# Treasury Manager (M/V)

## Lloyds Bank, locatie Amsterdam

Wil jij jouw ervaring uitbreiden en leren van de internationale expertise van Lloyds Banking Group? Wil je deel uitmaken van het Treasury and Finance Team in Amsterdam? Ben jij een gepassioneerde, gedreven professional? Dan zijn wij op zoek naar jou!

Gezien het internationale karakter van de functie hebben wij de functie omschrijving in het Engels opgesteld.

### POSITION

This role sits in the treasury department is mainly responsible for the funding and liquidity management and the steering of market risks. Treasury will supervise trading processes and work 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 the possibility to specialize in one of the fields.

### KEY RESPONSIBILITIES

**Funding Management.** Treasury department is responsible for securing a stable and diversified funding for GmbH's business activities. The role involves:

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

**Capital Management.** Treasury manages the capital resources to ensure regulatory requirements are met. The role involves:

- Ensuring GmbH capitalisation is in line with internal, group wide and (German) regulatory requirements
- Overseeing and managing relevant regulatory ratios and KPIs related to capital

**Funds Transfer Pricing (FTP).** Treasury is responsible for the bank's funds transfer pricing (FTP) system:

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

**Liquidity & Cash Management.** Ensures all financial obligations are can be met at all times. The role involves:

- Monitoring and forecasting GmbH's liquidity applying a Liquidity Gap Analysis (LAB)
- Planning, inducing and supervising money market transactions, including the investment and lending of short-term liquidity

**Supervision of trading process.** The execution, pricing and settlement of trades will be outsourced to GCT. Treasury remains responsible for overseeing the trading process. The role involves:

- Inducing the funding, liquidity management and hedging trades
- Ensuring an effective communication between ALCO and GCT
- Supervising the execution and ensuring the planned trades are within the respective limits (CCR-limits, market, funding and liquidity risk limits)
- Ensuring German regulatory requirements are met throughout the whole trading process.

**Provider Management.** The outsourcing as mentioned above will be defined via a Service Level Agreement (SLA). The role involves:

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

#### **Hedge Execution**

- Day to day management of the GmbH market risk portfolios, including timely and professional execution of hedges, deal pricing / booking, P&L review / sign off, whilst meeting all relevant regulatory and other requirements.
- Demonstrate thorough understanding of the Group's / GmbH's market risk positions and contribute to the development and implementation of hedging strategies. Strategies are taken to EU ALCO for approval. GmbH Board approval also required for more material changes in strategy.
- 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 GmbH stakeholders.
- Build and maintain a strong internal stakeholder network to optimise business results, and continuously develop the management and monitoring of GmbH market risk.
- Contribute to desk infrastructure delivery, including the build of additional management tools.

#### **KEY COMPETENCIES**

- 2+ years of Treasury experience
- Qualified accountant preferred
- Strong understanding of Bank business models and the role of Treasury
- Excellent verbal and written communication skills in German and English
- Degree or equivalent in Finance, Economics or Science
- Proven analytical abilities; strong will to understand processes in related departments 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)
- Preference for prior experience of management reporting, planning / forecasting and decision support (desirable)

#### **WE OFFER**

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