LLOYDS BANK

MARKET AND LIQUIDITY RISK ANALYST (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 Risk & Compliance 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 is within the Risk Management & Controlling department of Lloyds Bank GmbH. The role is located in Amsterdam; however responsibilities cover Lloyds Bank GmbH as a whole.

As part of the Risk Management & Controlling team, the role has responsibilities in a number of key areas, such as Market Price Risk, Funding Risk, Strategy/Business Risk, Concentration Risks and the control and monitoring function for Treasury. Main task lies with finding the answers to some key questions facing the business.

Additionally the role supports strategic projects through detailed analysis and testing, working with other teams on initiatives that benefit the customer experience. All in close cooperation with colleagues in the team, as well as partnering with business functions, such as Treasury, Finance, Operations and Marketing & Sales.

KEY ACCOUNTABILITIES

- Generate key management information, interpret complex data using statistical techniques and provide insights to support business direction setting
- Translate insights in regards with Market-, Funding -, and liquidity Risks into actionable recommendations for senior management and stakeholders, communicate and drive through their delivery
- Build and manage effective relationships with colleagues in the wider Risk team and across partnering business functions.
- Oversight of the Market and Liquidity risks that are managed by the Treasury function by reporting any breaches, monitoring regulatory and internal limits.
- Ensure that all market and liquidity relevant regulation released by the regulator (BaFin, EBA, ECB) is complied with.
- Draft timely, accurate and insightful management reporting both for internal and regulatory purposes.
- Performs the control testing of the Treasury team and monitors the daily trades of the execution desk.

KEY KNOWLEDGE & SKILLS

- Bachelor degree in a quantitative discipline (Finance, Mathematics, Economics, Statistics)
- Knowledge of fixed income securities, equity risk, commodity risk and foreign exchange risk
- Banking book models (client behaviour models, risk reporting models ALM/IRRBB)
- Knowledge of credit and liquidity risk are needed given the bank business
- Ability to collect information and produce analyses identifying market trends affecting the portfolio of the bank as well as investment opportunities
- Ability to develop metrics and implement them on individual and combined risk factors that could include fluctuations in interest rates, stock prices and currency exchange rates
- Programming skills in SQL, VBA, SAS.
- Excellent verbal and written communication both in English and Dutch
- Excellent planning and organisational skills
- MS Office Advanced skills (Excel and Powerpoint)
- Ability to get things done under pressure, hands-on mentality and pro-active
- Self-motivated and well organised

WE OFFER

A fulltime role (40 hour) 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