



Job Description

Job Title:	Treasury Manager
Department:	Treasury & Markets Division – Treasury
Certified Role:	No
Reports to:	Senior Treasury Manager
Direct Reports:	None
Budget Responsibility:	None

Purpose of role:

Provide support to Treasury department including managing the bank's balance sheet, Foreign Exchange positions, transactions for customers and ad hoc activities (provided below).

Primary Responsibilities of Role:

Day to Day Treasury Management

- Assists with all aspects of Treasury function, deputise for Senior Treasury Manager and assists in providing oversight on Markets trading activity in the absence of Head of Markets.

Cash Flow Management

- Manages all aspects of cash management ensuring funds are placed efficiently with minimal balance left on Nostros and using FX Swaps and Repos where appropriate.
- Ensures funds are available for customer cash withdrawals, new loans, asset purchases and deposit repayments.

Liquidity Management

- Assist Senior Treasury Manager to manage liquidity and maintain LCR and NSFR in accordance to internal and regulatory limit.
- Manage Liquidity Asset Buffer under supervision of Senior Treasury Manager.

Foreign Exchange, Money Market and Fixed Deposit Execution

- Execution of the above services for clients on behalf of Treasury.

Market Risks

- Manage, in consultation with Senior Treasury Manager, the Interest Rate Risk through consideration of fixed rate asset and liability maturity mismatches and the use of IRS, Futures or FRN's where appropriate.
- Manages FX exposure in all currencies throughout the day ensuring risk remains within limits.

Funding

- Manage the diverse funding, including FirstSave online retail, and understands, the importance of diversifying liabilities in the required currencies and tenors in accordance with the cost of funds targets.
- Assist Senior Treasury Manager in maintaining FX Swap book.

Investment Book Management and Cover Support for Bond Trading

- Lead management of the Investment Bond Portfolio through rigorous research into securities that meet the Bank's criteria.
- Work closely with Head of Markets to gain awareness of bond trading and provide adequate cover in the absence of Head of Markets.
- Provide ad hoc support to Markets Team as and when required/requested by Head of Markets.



Reporting and Operations

- Responsible for producing Treasury related reports (Daily Financial Report, ALM reports, ALCO, BARAC reports etc.) and dealing with queries involving credit, market & operational risk, audit queries, new products (including the new products committee), system changes (IBOR transition and other key departmental projects).
- Assist Senior Treasury Manager to ensure all Treasury procedures are updated at least annually or more frequently as required.
- Promote a high level of cooperation within Treasury & Markets and across the Bank.

Primary Asset & Liability Management Committee (ALCO) Secretary

- Assist Senior Treasury Manager with the preparation and finalization of monthly ALCO packs and papers relating to ALCO.
- Act as Secretary to ALCO, taking and preparing minutes and working in close consultation with CEO and CFO.
- Support in all sub-committees and projects related to ALCO – New Product Committee, IBOR Working Group etc.

Counterparty Relationships

- Liaise with FX, MM and Fixed Income liquidity providers to maintain existing and create new relationships.

Economic Data

- Produce monthly economic snapshots and data for input to – ALCO, CEO newsletter, Finance department requirements and other areas of the Bank.

Credit Applications & Periodic Reviews

- Provide support and cover to Treasury & Markets Analyst for Credit Applications and Reviews.
- Provide support and cover to Treasury & Markets Analyst for KYC of existing and new entities/ counterparties.

Conduct Requirements:

Individual Conduct Rules:

Rule 1: You must act with integrity.

Rule 2: You must act with due skill, care and diligence.

Rule 3: You must be open and cooperative with the FCA, the PRA and other regulators.

Rule 4: You must pay due regard to the interests of customers and treat them fairly.

Rule 5: You must observe proper standards of market conduct.

Competence Requirements:

Professional/Academic Qualifications:

Essential: Undergraduate degree in Finance/Economics, Mathematics or Engineering science.

Experience and knowledge

Essential: Experience of working in a Bank Treasury Department. Experience of dealing in Forex, Money Market and Fixed Income markets. Knowledge and experience of Bond Trading.

Desirable: Knowledge and experience of Interest Rate Derivatives, Repos, Futures and Options.

Qualifications/Skills

- Strong analytical, problem solving skills and quantitative skills
- Proficiency in Excel, Word and PowerPoint
- Strong verbal and written communication skills
- Experience using Bloomberg, Reuters/Refinitiv

**Competencies:**

There are *six core behavioural competencies* applicable to every member of staff as part of FBN's Performance Management Framework and are fundamental to the way in which we operate. The level of behaviour required for your role is detailed below and the full range of descriptors for each level is available in the Competency Framework Booklet.

	Competency	Level
1	Professionalism	2
2	Client Focus	2
3	Decision Making & Accountability	2
4	Working with Others	3
5	Change Orientation	3
6	Risk Awareness	3