

## **JOB DESCRIPTION**

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<b>Job Title</b>	<b>Treasury Analyst</b>
<b>Department</b>	<b>Finance &amp; Treasury</b>
<b>Reporting Line</b>	<b>Head of Finance &amp; Treasury</b>
<b>Location</b>	<b>Head Office – Harpenden</b>

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## **PURPOSE**

Harpenden Building Society is an award winning, independent lending and retail saving institution. The successful candidate will have responsibility for Treasury deal execution, balance sheet management (ALM – Asset, Liability) and data monitoring of liquidity and capital to inform management decisions.

## **RESPONSIBILITIES**

- Contributing to the effective management of the Society's balance sheet including liquidity monitoring
- Prepare weekly Treasury packs giving information on maturities and metric positions including Overall Liquidity Adequacy Rule (OLAR) and liquidity coverage ratio (LCR) to plan for weekly Treasury activity
- Execute Treasury deals, in conjunction with brokers and on instructions of management
- Ensure that the Society's exposure to counterparty risks are managed in line with the Society's risk appetite
- Analyse, monitor and report on key Balance Sheet exposures in accordance with the risk mandates and policies
- Sterling Monetary Fund facility management
- To develop and maintain the ALM models including reporting on Interest rate risk and Liquidity Risk.
- Contribute to Internal Capital/ Liquidity Adequacy Assessment Process (ICAAP/ILAAP) and Recovery Plan (RP) compilation and operate and rerun stress scenario models
- Further develop the Treasury Management System (TMS) to automate and control data flows to deliver accurate and efficient reporting
- Management Information production including assisting with committee reports to the Assets Liability Committee (ALCO)
- Working with internal and external auditors to present information in a timely manner
- Adhoc project work as required

## **REQUIRED KNOWLEDGE & SKILLS**

### **Essential**

- Attention to detail, deadline driven, strong reconciliation and analytical capabilities
- Strong numerical, reasoning and problem-solving skills.
- Effective Communicator verbal and non-verbal

### **Beneficial**

- Experience working in a lending business, building society or bank
- Treasury Management System (TMS) experience

This duties in this job description are not exhaustive

Signed: ..... Employee

Date: .....