

Position Description

Position Title	Manager (Treasury)
Reporting to Position Title	Head Asset Management

1.0 Overall Purpose of the Position

To be responsible for the management of the Bank's Dealing Room, which includes the management of the Bank's liquidity, its local and foreign currency position as well as the purchase and sale of financial instruments.

2.0 Main Responsibilities

- To actively participate in the Assets and Liabilities management of the Bank;
- To manage the overall liquidity of the Bank. This mainly entails providing clear guidance on the level of acceptable liquidity risk in compliance with the Bank's strategy.
- To manage the Bank's foreign currency. This includes carrying out money market and foreign exchange transactions within his/her authorized limits;
- To manage the Bank's debt securities and equity portfolios ensuring an adequate return relative to the risk undertaken within the criteria established in the Bank's policies;
- To use Financial Modelling and other suitable techniques to forecast economic and market trends. To recommend new products, financial instruments and future investments in order to ensure an adequate flow of returns within the risk parameters as indicated in the Bank's investment policy;

- To be responsible for correspondent banking and to establish the necessary credit lines both related to his/her unit and to other business areas;
- To implement performance measurement systems and other techniques aimed at benchmarking the Dealing Room's performance;
- To assist the Wealth Management Unit in the launching of new retail products which require the backing of the Treasury Unit;
- To engineer a number of products to be launched by the Treasury Unit as approved in the Bank's Business Plan;
- To manage the Bank's cost of funds. This involves monitoring and taking timely corrective action including the creation of products and financial instruments to maintain it in line with the Bank's expectations;
- To continuously monitor developments in financial markets and accordingly recommend new business proposals to the Head (Asset Management), especially with regards to investment opportunities and instruments to improve the return of the portfolio within the Bank's risk appetite and/or to hedge and mitigate the Bank's risk exposure;
- To liaise with the Supervisor (Risk Management) in monitoring the financial risk emanating from Treasury Unit operations;
- To actively participate in improving the Bank's risk analysis by keeping abreast of developments and when necessary introducing risk measurements monitoring models and other related techniques;
- To ensure a high quality/standard of work and service throughout;
- To deliver the necessary training to staff members and prepare all the relevant training material;
- To deploy staff effectively defining targets and objectives, with the assistance of the Corporate Strategy Division, and sustaining their

personal development through “on-the job” and formal training opportunities;

- To attend all meetings including those organised by the Central Bank of Malta, Malta Financial Services Authority, Malta Commercial Bankers' Association, as directed by the Head (Asset Management);
- To manage any projects or activities as may be directed by the Head (Asset Management) from time to time.