



# 1. Manager, Asset & Liability

## Job Overview

Business Segment: Group Functions

Location: TZ, undefined, Dar es Salaam, undefined

Job Type: Full-time

Job ID: 80307512

Date Posted: 2/23/2024

## Job Description

To drive the efficient and accurate end-to-end management of Asset Liability Management (ALM) by focusing on driving structural, long-term liquidity to achieve regulatory and audit compliance while ensuring an optimally funded balance sheet. To deliver spot and forecast structural liquidity metrics, including stress ratio, Liquidity Coverage Ratio (LCR), Net Stable Funding Ratio (NSFR) as part of ensuring the metrics remain within tolerance and appetite.

## Financial Management

- Measure and review metrics for monthly reporting and review ALM reports ensuring threshold limits are within acceptable ranges, balances sheet hygiene is maintained, and anomalies are communicated to AR resources for resolution.
- Review and confirm validity of country stress testing scenario's and results for appropriateness in preparation for inclusion in Board presentations.
- Measure, report and manage the outcomes of each measure of liquidity, capital and Interest Rate Risk in the banking book (IRRBB) to the Asset and Liability Management (ALM) committee in accordance with set policies and procedures.
- Work with the centre FTP team to ensure applicability and alignment of FTP methodologies, accuracy of behavioural profiling, and optimization of the CFU within approved limits.
- Liaise with relevant internal stakeholders such as country teams, Group Market Risk and Global Markets etc to calculate and assess the viability of ALM metrics.

- Input and analyse capital management data into the applicable financial systems to ensure all capital management data is up to date and accurate to comply with relevant capital management reporting requirements.

## Data

- Collate information to support the country Treasury and Capital Management (TCM) team in preparing presentations for ALM ALCO and other committee meetings.
- Validate and verify ALM models to ensure accuracy, integrity and relevance of model data and correct potential modelling errors to manage interest rate risk and liquidity risk.
- Research and evaluate country dynamics and regulatory environment ensuring alignment to international ALM best practise.
- Collate and load capital management metrics into relevant applications for inclusion in Group Capital Management consolidated reporting as required by the SARB and BoT.

## License to Operate

- Contribute to the preparation and review of regulatory returns, pertaining to Balance Sheet Management, ensuring compliance to BOT and SARB regulations. Provide support to Treasury and Capital Management teams with the consolidation and analyses of Basel 3 ratios, namely Liquidity Coverage Ratio (LCR) and Net Stable Funding Ratio (NSFR) and other reporting requirements for consolidation into the SBG's regulatory returns, ensuring the SBG is compliant with BOT & SARB regulatory reporting requirements.

## Risk, Regulatory, Prudential & Compliance

- Report on and escalate liquidity limit and appetite breaches to appropriate internal team as outlined in the Risk policy within the prescribed time frames to manage balance sheet risk.
- Align to SBG's policies and risk appetite frameworks as well as regulatory and international best practice to ensure the execution of tactical and strategic Asset and Liability Management responsibilities.

## Technology & Architecture

- Support senior team members to train AR resources on applicable ALM systems, models and SAP financial management modules to develop systems capability.
- Working with Balance Sheet Management and broader TCM teams to develop and adopt future ready enabled models/reporting processes to align with the broader Group strategy.

## Qualifications

### *Minimum Qualifications*

**Type of Qualification:** First Degree

**Field of Study:** Finance and Accounting

**Type of Qualification:** First Degree

**Field of Study:** Risk Management

### *Experience Required*

**Treasury Capital Management**

## Finance & Value Management

5-7 years

Deep specialist experience within the banking industry specifically asset and liability management, finance reporting, quantitative financial modelling or risk management as well as business process reengineering experience and innovation. Asset Liability Management experience is essential but with specific focus on the ability to deliver spot and forecast structural liquidity metrics, including Net Stable Funding Ratio (NSFR) and structural mismatch gap.

5-7 years

Practical Liquidity Risk Management and Interest Rate Risk in the Banking Book experience. Experience in applying mathematical and statistical skills in designing and reviewing models.

## Additional Information

### Behavioral Competencies:

- Adopting Practical Approaches
- Checking Details
- Developing Expertise
- Documenting Facts
- Embracing Change
- Examining Information
- Exploring Possibilities
- Interacting with People
- Interpreting Data
- Producing Output
- Providing Insights
- Upholding Standards

### Technical Competencies:

- Stakeholder Management
- Presentation Skills
- Continuous Process Improvement
- Financial Analysis
- Financial and Accounting Control
- Financial Management (Financial)
- Liquidity Management
- Transfer Pricing

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## 2. Manager, Governance CIB

### Job Overview

Business Segment: Group Functions

Location: TZ, undefined, Dar es Salaam, undefined

Job Type: Full-time

Job ID: 80424064

Date Posted: 2/28/2024

### Job Description

To oversee and coordinate client onboarding and maintenance processing according to legal entity type and manage exceptions and escalations to ensure legal entity meet the regulatory standards to trade with CIB products. Support role to the Management team to mitigate operational, compliance, reputational and legal risk through the number of control and monitoring processes.

### Qualifications

#### *Minimum Qualifications*

**Type of Qualification:** Bachelor's degree required.

**Field of Study:** Banking, Accounting/ Finance, Legal

#### *Experience Required*

##### **Client Regulatory Services**

Operations

5-7 years

Advanced banking regulatory and compliance experience with seasoned technical experience in KYC and comprehension of risk. Proficient understanding of Swift Messaging. Advanced general client services and / or support capability with seasoned technical experience in client onboarding and regulatory requirements. Client relationship experience preferred Advanced understanding of data secrecy, confidentiality, legal requirements for data privacy

### Additional Information

**Behavioral Competencies:**

- Articulating Information
- Developing Expertise
- Documenting Facts
- Establishing Rapport
- Examining Information
- Following Procedures
- Generating Ideas
- Interacting with People
- Interpreting Data
- Managing Tasks
- Meeting Timescales
- Producing Output
- Providing Insights
- Resolving Conflict
- Taking Action
- Team Working
- Upholding Standards
- Valuing Individuals

#### **Technical Competencies:**

- Business Administration Skills
- Business Accumen
- Governance
- Client Knowledge
- Client Relationship Management
- Compliance
- Auditing
- Continuous Improvement
- Data Management (Administration)
- Product and Services Knowledge
- Risk Awareness
- Risk Management
- Written Communication

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