



Example of Regulatory Capital Management Office Job Description

Powered by www.VelvetJobs.com

Our growing company is looking to fill the role of regulatory capital management office. Thank you in advance for taking a look at the list of responsibilities and qualifications. We look forward to reviewing your resume.

Responsibilities for regulatory capital management office

- Partner with the Markets Business to ensure ongoing compliance with the Firm's Guidance on Risk Weighted Assets (RWA) and model governance requirements
- Develop and maintain regulatory capital policies
- Log data issues, root cause and economic impacts in centralized Firmwide data tracking tool
- Participate in the independent assessment of forecasting frameworks used across the Firm for CCAR/DFAST
- Providing interpretations and guidance on the U.S. regulatory capital treatment of global activities of the Markets Business large or novel transactions, partnering with internal Front Office and Finance teams internal subject matter experts
- Providing support to and oversight of the Market Risk practice with respect to compliance with U.S. regulatory capital requirements, including playing an active part in the model risk governance framework
- To lead key initiatives related to infrastructure build out and improvements – which includes project management aspects writing and reviewing BRDs – in partnership with Policy and Technology
- Ownership and Project management of key initiatives related to the build out of the Firms target state infrastructure
- Coordinate and support with Risk stripe leads to prepare management materials on key business initiatives

Qualifications for regulatory capital management office

- User Acceptance Testing (UAT) including writing test scripts and executing test plans
- Ability to multi-task and be hands on to develop subject matter expertise
- Ability to operate in a fast paced environment to meet deadlines under pressure
- Experience in statistical modeling software (SAS, EViews, R, Matlab)
- Strong understanding of the U.S. application of Basel III capital requirements in the following areas
- Strong analytical skills and the ability to develop solutions that appropriately balance pragmatism, commercial reality technical purity