Our growing company is looking for a regulatory capital management office. To join our growing team, please review the list of responsibilities and qualifications.

Responsibilities for regulatory capital management office

- Support ongoing re-engineering efforts in the securitization space to automate the E2E securitization credit risk capital production cycle
- Coordinate quarterly Pillar III reviews
- Assist in the long-term development of the capital allocation framework – adjusting the approach for new regulatory changes, shifts in the Firm's binding capital constraint
- Prepare material for Investor Day, Board of Directors meetings, and Operating Committee offsite
- Partner with stakeholders within the team and outside on high priority reviews and ad hoc requests concerning Stress-Testing and Recovery & Resolution planning
- Understand methodology used in the financial calculations and its broader impact / contribution to the firm's overall finance / risk framework to assess conceptual and financial soundness of implementations compliance with rules and best practices in Stress-testing and Resolution Planning
- Perform deliverables related to the monthly production cycle for RWA calculation and reporting
- Analyse RWA trends and forecast-to-actual variances
- Prepare submissions to external regulatory filing deliverables including the FR Y-9C, FFIEC 101 and Pillar 3
- Work on technology release testing to onboard production to target state platform

- Creative self-starter with strong initiative and ability to take ownership and work independently contribute to the broader team
- Excellent working knowledge of Excel, PowerPoint, and Microsoft Project desirable
- Experience in statistical modeling software a plus (SAS, EViews, R, Matlab)
- Strong Excel skills required (VBA / SQL is a plus)
- Excellent interpersonal skills to collaborate effectively with cross-functional groups to manage team
- Prior experience of SAS or SQL for modeling would be a bonus