

Business Analyst - Market Risk (FRTB)

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Company: CAPCO

Location: Poland

Category: computer-and-mathematical

Business Analyst - Market Risk (FRTB)

at Capco Poland

CAPCO POLAND

Capco Poland is a global technology and management consultancy specializing in driving digital transformation across the financial services industry. We are passionate about helping our clients succeed in an ever-changing industry.

We also are:

Experts in banking and payments, capital markets, wealth and asset management

Focused on maintaining our nimble, agile, and entrepreneurial culture

Committed to growing our business and hiring the best talent to help us get there

We are looking for senior **Business Analyst with Market Risk** expertise to drive Market Risk initiatives within Financial Markets Technology investment programmes. The role will cover the management of system upgrades and migrations, risk data and control implementations, front-end UX design, reporting, and risk analytics development against business, technology, and regulatory commitments. This role will also involve coordination with FM Technology Change counterparts to deliver a harmonised platform across Traded Risk.

Key Roles and Responsibility:

Strong technical knowledge on the key components of the Standardized Measure for Market risk under FRTB, including Sensitivity-Based Method, Standardized Default Risk and Residual risk Add-on.

Develop FRTB dashboards and tailor reports and visualisations based on a variety of user needs (analytical reports, new / evolving risk heatmaps, senior management MI)

Have sufficient Python, SQL and data modelling experience to build solution prototypes on large datasets

Manage cross-workstream requirements and escalate dependencies / blockers to the product owner when required

Be an interface between stakeholders to collate and challenge requirements, then ensure these are translated into tangible technology deliveries

Have sufficient knowledge in all major asset classes to be able to coordinate across ongoing initiatives

Write requirements as user stories that fully and clearly describe the user requirements, rationale, and acceptance criteria including test cases / prototypes where required

Support functional testing of the delivered functionality to ensure it meets the requirements; where required document issues and manage to resolution

Provide SME support to the business during User Acceptance Testing

Develop risk dashboards and tailor reports and visualisations based on a variety of user needs (analytical reports, new / evolving risk heatmaps, senior management MI)

Write user guides and develop audio / visual material for online user training

Provide support for system releases where required

SKILLS & QUALIFICATIONS

General Skills:

Take personal responsibility for embedding the highest standards of ethics, including regulatory and business conduct, across Bank. This includes understanding and ensuring compliance with, in letter and spirit, all applicable laws, regulations, guidelines and the Group Code of Conduct

Effectively and collaboratively identify, escalate, mitigate and resolve risk, conduct and compliance matters

Business Analysis (e.g. gathering user requirements, data analysis)

Coordinate User Acceptance Testing

Ability to multi-task and liaise directly with Risk Managers, FM Ops and Finance

Familiarity and demonstrates confidence working in an agile development environment

Self-starter who can manage timelines, drive/facilitate requirements and communicate with Developers

Technical Knowledge (Essential)

MDX and SQL

Python

VBA

WHY JOIN CAPCO?

Employment contract and/or Business to Business - whichever you prefer

Hybrid work

Speaking English on daily basis, mainly in contact with foreign stakeholders and peers

Multiple employee benefits packages (MyBenefit Cafeteria, private medical care, life-insurance)

Access to 3.+ Business Courses Platform (Udemy)

Access to required IT equipment

Paid Referral Program

Ongoing learning opportunities to help you acquire new skills or deepen existing expertise

Being part of the core squad focused on the growth of the Polish business unit

A flat, non-hierarchical structure that will enable you to work with senior partners and directly with clients

A work culture focused on innovation and creating lasting value for our clients and

employees

ONLINE RECRUITMENT PROCESS STEPS

Screening call with the Recruiter

Capco Hiring Manager Interview

Client Interview

Feedback/Offer

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Cross References and Citations:

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