

Executive – Capital and Aggregate Risk Measurement

Macquarie Group • Perth WA 6000

 Base pay
\$0 - \$0

 Work type
Full Time

 Contract type
Permanent

Skills

CREDIT

ADJUSTMENTS

QUANTITATIVE

REGULATORY AFFAIRS

TRADING

Full job description

In Aggregate Risk, you will have the opportunity to work with frameworks that cover enterprise-wide stress testing, capital adequacy, aggregate risk measurement and risk appetite setting, risk adjusted performance measurement for transactions and new businesses; and regulatory capital requirements for activities conducted in the Non-Bank Group. The Aggregate Risk team collaborates with a group of global stakeholders, including all of Macquarie's operating businesses, Risk Management, Group Treasury, Finance, Macquarie's senior management and the Board, as well as our prudential regulator, APRA.

As a member of the team, you will be responsible for developing new approaches and models for economic capital and stress testing frameworks, ensuring that the frameworks are applied correctly in various business units across the Group for new deals, BAU purposes, and in scenario analysis processes. You will also provide assurance that our frameworks and models remain best practice with regular reviews and updates where necessary.

To be successful in this role, you will have an interest in economic capital, stress testing, and enjoy complex problem solving coupled with an outstanding academic background in a quantitative discipline (finance, economics, engineering, statistics, maths). You will have 3-5 years of relevant experience

Job details

 Date posted
06 Oct 2021

 Expired On
07 Dec 2021

 Category
Banking, Superannuation & Finance

 Occupation
Compliance, Risk & Fraud

 Base pay
\$0 - \$0

 Contract type
Permanent

 Work type
Full Time

 Job mode
Standard hours

 Work Authorisation
AUSTRALIAN CITIZEN / PERMANENT RESIDENT

in validation or development of capital or stress testing models, capital reporting or building frameworks. Experience working with programming languages such as R/python and tools such as Power BI is desirable.

You will be able to display the ability and desire to solve bespoke problems whilst demonstrating a curiosity for understanding complexity and how things work. You will also have strong numerical and analytical skills with the ability to communicate complex concepts to non-technical stakeholders at all levels.

If this sounds like the right opportunity to further your career, apply online now.

About the Risk Management Group

The Risk Management Group (RMG) is an independent, centralised unit responsible for ensuring all risk across Macquarie are appropriately assessed and managed. Its divisions include Behavioural Risk, Compliance, Credit, Financial Crime Risk, Internal Audit, Market Risk, Operational Risk, Regulatory Affairs and Aggregate Risk, and RMG Enterprise Support.

Our commitment to Diversity and Inclusion

The diversity of our people is one of our greatest strengths, and in combination with our inclusive environment, it enables us to deliver innovative and sustainable outcomes for our people, clients, shareholders and communities. From day one, you'll be encouraged to be yourself and supported to perform at your best. If our purpose of 'empowering people to innovate and invest for a better future' is as inspiring to you as it is to us, please apply. With the right technology, support and resources, our people can work in a range of flexible ways.

We are committed to providing a working environment that embraces and values diversity and inclusion. We encourage candidates to speak with a member of our recruitment team if you require adjustments to our recruitment process to support you, and the type of working arrangements that would help you thrive.