# Associate Director, Market Risk (FRTB Capital)

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| **Requisition** | R0000189809 |
| **Employer** | Royal Bank of Canada |
| **Canadian locations** | Toronto (Ontario, Canada) |
| **Primary address** | 600 QUEENS PLATE DR, TORONTO, ON M9W 0A4, Canada |
| **Posted** | November 20, 2026 |
| **Date in the description** | October 14, 2026 |
| **Posted deadline** | November 28, 2026 |
| **Last day to apply** | November 27, 2026 |
| **Business area** | GROUP RISK MANAGEMENT |
| **Employment status** | Regular |
| **Work schedule** | Full time · 37.5 h per week |
| **Pay type** | Salaried |

## The position

The Associate Director, Market Risk (FRTB Capital) will play a pivotal role in building and leading RBC's market risk regulatory reporting infrastructure under the Basel 3 Endgame (B3EG) framework. The individual will architect end-to-end production of critical US IHC regulatory submission including the FFIEC 102 (weekly FRTB capital reporting), FR Y-9C Risk-to-Finance reconciliations, and CCAR Market RWA projections for FRY-14A. This high-impact role offers ownership over establishing automated reporting workflows, partnering with IT on system implementations and data pipeline enhancements, and driving strategic initiatives such as FRTB calculator improvements and IMA vs. SA approach analysis. The ideal candidate brings 5+ years of market risk reporting or regulatory capital experience, strong technical capabilities in Python and SQL, and a track record of delivering accurate regulatory submissions in production environments.

## Responsibilities

- Lead the design, implementation, and ongoing production of Market Risk regulatory reports under B3EG, including the FFIEC 102 and weekly FRTB capital reports and CCAR Market RWA 9-quarter projections; establish automated reporting views and dashboards to support granular schedule-level reporting – 25%.
- Partner with the IT and Group Risk Analysis Team on the Standard Approach (SA) calculator improvements FRTB for jurisdictional changes, system implementations and data pipeline automation; coordinate UAT testing, production validation and reporting infrastructure improvements – 20%•.
- Develop and maintain the Risk-Financial Reconciliation Framework (FR Y-9C), complete analysis of market risk exposure data, capital calculations and reporting data sets, including root-cause rupture analysis, and develop automated reconciliation tools and validation checks– 20%.
- Design and implement control automation solutions for capital asset reporting and calculation processes; establish automated validation checks, exception monitoring tools and alert mechanisms to improve data quality, monitor efficiency and reduce manual interventions – 15%.
- Conduct FRTB Internal Models Approach (IMA) impact analysis and desk-level feasibility assessments; collaborate with trading desks and modelling teams to evaluate capital benefits, backtesting performance, and P&L attribution requirements; provide recommendations on optimal approach selection (IMA vs. SA) by desk – 10%.
- Develop and maintain reporting documentation including data lineage, process flows, line-item mapping, and methodology descriptions; monitor regulatory developments, participate in FRB data collection exercises (e.g., HPE/QIS), and support internal audit, RCSA, and regulatory examination processes – 10%.

## Qualifications

- Bachelor of Finance, Engineering, Mathematics or Related Quantitative Discipline; preferred advanced degree.

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- 5+ years of experience in market risk management at a financial institution with hands-on involvement in regulatory reporting and FRTB implementation.
- Deep understanding of market risk capital frameworks (Basel III/IV, FRTB SA/IMA approach) and associated regulatory reporting requirements.
- Experience in designing and maintaining frameworks for reconciliation between risk systems and general ledger management and funding platforms; ability to identify, investigate and resolve complex data breaches.
- Advanced data analysis and automation skills using Python, SQL and Excel to manipulate large-scale datasets, build validation tools and streamline reporting workflows.
- Hands-on experience with Business Intelligence and reporting tools (Tableau, OBI, or equivalent) and market risk systems; ability to translate data into actional insights through dashboard and visualizations.
- Excellent written and verbal communication skills with demonstrated ability to synthesize complex regulatory and technical concepts for senior management and regulators, along with inter-functional stakeholders.
- Ability to manage recurring production processes within tight weekly timeframes while maintaining accuracy and completeness.
- Autonomous, highly motivated and able to work independently and collaboratively in a fast-paced environment.

## Pay and benefits

RBC teams aim to grow by working together, thinking ahead and giving dependable advice that helps clients and communities prosper. They support one another, develop their potential and strive for outcomes that benefit the communities they serve as well as the bank.

- A comprehensive total premium program that includes competitive pay and flexible benefits such as retirement savings plans, health care plans, dental plans, vision, life insurance, disability insurance and paid leave.
- Managers who coach employees and help them find opportunities to develop.
- Ability to make a difference and have a lasting impact.
- Join a collaborative team that works at a high standard and looks for new ways to improve.
- Opportunities to do challenging work.
- Opportunities to establish close relationships with clients.

RBC recognizes the importance of a highly skilled global workforce and plays a key role in attracting, mobilizing and maintaining talent that:

- Drives RBC High Performance Culture
- To enable the collective achievement of our strategic objectives
- Generates sustainable shareholder returns above market shareholder value

## Job Skills

Decision-making, financial instruments, collective problem solving, market risk, performance management (PM), resource coordination, risk management, waterfall model

RBC accepts applications until 11:59 p.m. on the day before the posted deadline.

## Our Employment Opportunities

RBC works as One RBC and follows five shared values: putting clients first, integrity, collaboration, respect and excellence. As one of the world’s largest and most successful banks, it sees inclusion and different perspectives as important to continued growth. RBC supports staff in doing their best work, working together, innovating and developing professionally. Its policies and programs foster respect, belonging and opportunities for everyone to create value for clients and communities.

## Talent community

People who join RBC’s talent community can receive new postings, career advice and recruitment event updates tailored to their interests.

RBC’s careers portal shares information about career paths and how its teams contribute to client and community well-being.

RBC is accepting applications for an existing vacancy. Qualified applicants may hear from the recruitment team for a more detailed review of their résumé.

Search for requisition R0000189809 on the RBC careers portal.

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