

PROFILES OF EXPERTISE

PRUDENTIAL REGULATION AND SUPERVISORY POLICY DEPARTMENT (PRSP)

CANDIDATES ARE REQUESTED TO INDICATE IN THE ELIGIBILITY CRITERIA GRID THEIR PROFILES OF EXPERTISE TO BE CHOSEN FROM BELOW

The PRSP Department is responsible for the Single Rulebook, setting out prudential requirements for banks and ensuring convergence of supervisory practices for competent authorities. The typical tasks include the development of Regulatory/Implementing Technical Standards, providing advice to the Commission and co-legislators, in particular in the context of the CRR/CRD and the BRRD, as well as MiCA/DORA.

Policy Expert in the Liquidity, Leverage, Loss Absorbency and Capital Unit (LILLAC)

The mission of the LILLAC Unit is to deal with liquidity and leverage requirements, the accounting framework and capital instruments.

The selected candidate(s) will be working in one of the following areas: Liquidity; leverage ratio; output floor; interest rate risk; stacking order of capital requirements; capital instruments; especially AT1 and MREL instruments and the accounting framework, in particular IFRS9.

A typical candidate comes either from the regulatory areas in competent authorities or have experience in supervising credit institutions.

Policy Expert in the Risk-based Metrics Unit (RBM)

The mission of the RBM Unit is to deal with credit, market and operational risk, in addition to the implementation of the IFR/IFD and securitisation/covered bonds framework.

The selected candidate(s) will be working in one of the following areas: Prudential requirements as set out in the CRR/CRD in the area of credit risk (SA and IRB); market risk (FRTB); operational risk – a key focus area will in the coming years be the implementation of Basel III; securitisation and covered bonds, such as the STS framework and the Covered Bonds Directive.

A typical candidate comes either from the regulatory areas in competent authorities or have experience in supervising credit institutions/investment firms, optimally with a quantitative background.

Policy Expert in the Supervisory Review, Recovery and Resolution Unit (SRRR)

The mission of the SRRR Unit is to deal with supervisory Review, Recovery and Resolution (SRRR), which is responsible for SREP/ICAP processes, recovery and resolution and supervisory convergence, including participation in bank colleges.

The selected candidate(s) will be working in one of the following areas: Supervisory practices, including policies related to ICAP/ILAAP/SREP and bank colleges, recovery and resolution, especially in the context of BRRD; governance requirements, both in the context of CRR, but also MiCA and DORA; and authorisation of credit institutions, where emphasis in the coming years is expected to be on 3rd country branches.

A typical candidate has experience in supervising credit institutions/investment firms.