



X. SOX Controls – Market Risk Weighted Assets

Process Owner Input Area								
Ctrl #	Control type	Significant Control Description	Control Processing Location	Nature of Control	Input, Processing, Output, System access, Multiple	Control owner (Name and phone)	How evidenced	Frequency
1	Management Review	A detailed desktop procedure will be maintained, containing a flow diagram and a narrative on producing the Market Risk RWA CCAR report. This will include the following: - purpose of the report; - timeline; - source of data; - procedure to extract and analyze the data; - description of the various controls over the process. The Team maintains and reviews this procedure as appropriate at least on an annual basis.	D - 101	Manual	Multiple	Ed Kutin 212 815-4666	Desktop procedure, flow diagram and narrative are in written form with a last revision/review date within the past year	Annually
2	Management Review	The team monitors information from the regulator made available by the central CCAR group website to ensure no changes have been made to the report filing requirements. Review of relevant documents will be done by at least two individuals on the team, with a concurring email from each stating that current instructions have been reviewed, and any resulting changes that have been observed and require remediation. Concurring emails will be maintained on the MRM shared drive, \\W32spfstre01\Tre\MRM\Models\CCAR\Emails	D - 101	Manual	Input	Ed Kutin 212 815-4666	Evidence of review is maintained in the shared drive.	Semi Annually
3	Management Review	Process owners perform an analytical review of the data obtained from the Regulator, and from other groups in the Bank, including Randhir Ahluwalia, to identify any irregularities in the data period over period. Any data or variances anomalies are researched and documented in the documentation, which is maintained in shared disk, and submitted with results to the central CCAR group.	D - 101	Manual	Input	Ed Kutin 212 815-4666	Documentation of current results is maintained in shared disk	Semi Annually
4	Authorization	Authorization from management to send report and supporting documentation will be obtained before sending data for inclusion in report.	D - 101	Manual	Output	Ed Kutin 212 815-4666	Email approval from manager will be saved in the shared drive	Semi Annually
5	System Access	The CCAR_Capital_Projections spreadsheet which facilitates the calculation and preparation of the Market Risk RWA CCAR is maintained on the \\W32spfstre01\Tre\MRM\Models\CCAR\latest_version which is only accessible by authorized staff.	D - 101	Systemic	System access	Ed Kutin 212 815-4666	Authorized Access Request to shared drive. Access is granted by either of Maryann Watt or Paul Tark. The method is using SAM form 4506 [LAN Group & Shared Drive Access Request] under standard Bank protocol through GAMO	Semi Annually
6	System Access	The CCAR_Capital_Projections spreadsheet facilitates the calculation and preparation of the Market Risk RWA CCAR. This spreadsheet will be a registered UOT with all of the required corporate controls in place.	D - 101	Manual	System access	Ed Kutin 212 815-4666	UOT registered on the UOT database	Semi Annually