CIB
GROUPE CRÉDIT AGRICOLE

Risk Management

Risk Management is the identification, analysis, measuring and control of Crédit Agricole CIB risks in order to protect the Bank, secure its development and minimise the cost of risk for the various business lines.

measuring
control
steering
identification
analysis
credit
anticipation
markets

20 countries

700 staff

including 38 % in our international network

Business lines

CREDIT RISKS

Works with the business lines and their clients in their development, all the while protecting the Bank.

Steers the risk strategies that govern the Bank's activities.

Analyses and manages the counterparty risk linked to finance activities, including merger, portfolio and country risk.

Issues risk notifications.

Rates counterparties.

Supervises portfolio reviews.

MARKET RISKS

Defines the measuring standards and methods, as well as valuation parameters.

Measures, consolidates, analyses and monitors the changes to market risk.

Calculates and analyses the result of market activities.

Issues and analyses risk indicators.

Analyses and issues notifications on risk strategies, requests for limits, complex operations, new products and the counterparty risk for specific market operations.

STEERING

Develops credit risk and portfolio analysis models.

Conducts stress tests.

Draws up and communicates risk reports.

Anticipates risk deterioration.

Raises the awareness of the Bank to good practices in terms of risk management.

Collates loss archives and conducts back-testing.

Carries out a regulatory watch.

CONTROL

Steers, coordinates and supervises the Bank's permanent control mechanism.

Manages the Bank's operational risks.

Steers the regulatory and strategic projects and the risk tools of the Risk Division.

Manages the framework agreements.

Manages the credit decision.

Controls the counterparty risks.

Some of the positions we offer

MARKET RISK ANALYST M/F

You are in charge of monitoring results and market risks, and are in touch with the Front Office, Risk Management, Quantitative Research, Finance, and Middle Office teams both in France and abroad.

Your tasks:

- to calculate, validate and analyse the everyday results of market activity portfolios and risk indicators: sensitivity, VaR/SVaR and back-testing, stress scenarios;
- to develop tools (VBA) to analyse the position of the various trading desks;
- to conduct queries daily to feed the risk tools, contribute to the automation and reliability of processing and checks.

QUANTITATIVE ANALYST, MARKETS M/F

You define the methods framework to measure and analyse risk, and validate pricer models.

Your tasks:

- to define the risk measurement methods (VaR, stress test, etc.);
- to validate the risk assessment and calculation models suggested by the Front Office teams;
- to define the reserves related to the uncertainties and imperfections of valuation models;
- to implement tools to determine model parameters based on market prices.

CREDIT RISK ANALYST M/F

You work on the entire range of products for businesses, i.e. Commercial Bank and Investment Bank in France and abroad (market products, commodities, rates and shares).

Your tasks:

- to draft credit files including an in-depth financial analysis (business model, sector analysis, accounts analysis and prospective analysis) and make a recommendation;
- to rate counterparties;
- to assist in structuring the credits.

PERMANENT CONTROLLER M/F

You take part in all projects and analyses required of the Permanent Control team.

Your tasks:

- to define and monitor the control indicators;
- to update operational and accounting risk maps;
- to follow the recommendations issued by the General Inspection department.

CANDIDATE PROFILES

- Graduate Business School / Engineering School / University
- Specialisation in finance
- Good knowledge of financial products
- Ability to analyse and summarise
- Ability to work as part of a team
- Good command of VBA, Matlab, SQL
- Ethics & compliance
- Fluent English

The + points

Expert career:
increasing technical skill

Cross-disciplinarity:
regular contact with the other business lines of CACIB

Constantly moving forward:
at the heart of regulatory news

Significant international aspect

To apply, visit www.jobs.ca-cib.com