

Risk Management

Risk Management plays a key role in identifying, analysing, measuring and controlling Crédit Agricole CIB risks. It ensures the Bank's protection, profitability and stability.

The risk management team uses the latest technologies (Big Data, artificial intelligence) and develops its own internal models in order to steer, assess and monitor risks very precisely.

Counterparty **Control** **Risks**
Identification **Markets** **Credits**
Analysis **Measure** **Ethics**
Steering **Countries** **Anticipation** **Pilotage**



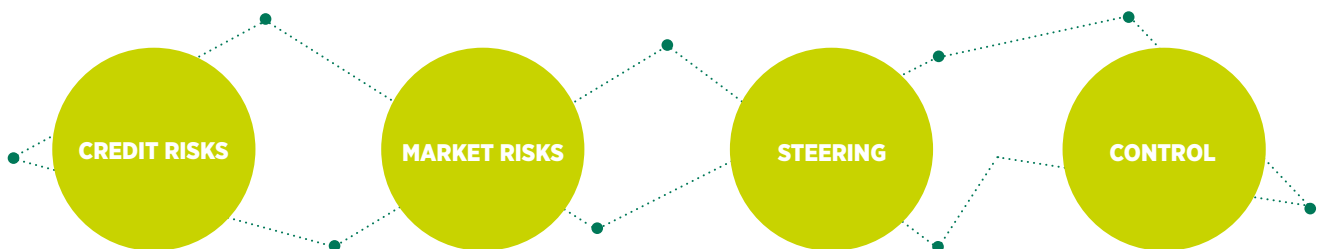
23 countries

825 employees



including **36%** in our international network

BUSINESS LINES



Accompanies the business lines and their clients in their development while optimising the Bank's cost of risk.
 Steers the risk strategies that govern the Bank's activities.
 Analyses and manages the counterparty risk linked to financing activities, including merger, portfolio and country risk.
 Issues risk notifications and rates counterparties.
 Supervises portfolio reviews.

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.

Develops credit risk and portfolio analysis models.
 Conducts stress tests.
 Steers the regulatory and strategic projects and the risk tools of the Risk Division.
 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.
 Created detection and assistance tools for analysis of the credit risk of the Bank's customers.

Steers, coordinates and supervises the Bank's permanent control mechanism.
 Manages the Bank's operational risks.
 Manages the framework agreements.
 Manages the credit decision.
 Controls the counterparty risks.
 Monitors and validates regulatory models related to market activities.

Some of the positions we offer



MARKET RISK ANALYST

You are in charge of monitoring results and market risks and will interact with the origination teams, Risk Management, Quantitative Research, Finance, Middle Office in France and internationally.

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

You define the methods framework to measure and analyse risk (mainly securitisation).

Your tasks:

- ▶ to calibrate internal economic capital models on a portfolio of securitisation transactions or internal regulatory rating models;
- ▶ to document quantitative work ;
- ▶ to implement calculation/simulation tools and optimise their performance;
- ▶ to advise the business lines on the use of rating methodologies.

CREDIT RISK ANALYST

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

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

- ▶ University / Business or Engineering Schools
- ▶ Specialisation in Finance
- ▶ Good knowledge of financial products
- ▶ Ability to analyse and summarise
- ▶ Ethics & compliance
- ▶ Fluent English



The + points



Expert career

Cross-disciplinarity: regular contact with the other business lines

Constantly moving forward

Significant international aspect

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

