

## JOB DESCRIPTION

<b>JOB TITLE:</b>	Intern	<b>APPROVED PERSONS CATEGORY:</b>	
<b>DEPARTMENT:</b>	Global Market Division	<b>REPORTING TO:</b>	Francois Reboul
<b>RESPONSIBLE FOR:</b>	Assisting in the set-up of the new ALM-GMD department and day to day management of the collateral portfolio	<b>PRESENT INCUMBENT(S):</b>	

**KEY RESPONSIBILITIES (in order of priority) - DEFINE DUTIES/ACTIVITIES IN DETAIL UNDER EACH POINT (e.g. Volumes, frequency etc.)**

Position is based in: **London (U.K.)**

- Monitoring of liquidity and balance sheet utilization within GMD
- Implementation of internal transfer pricing mechanisms for GMD scarce resources
- Optimization of scarce resources studies and definition of implementation process
- Participation to ALM-GMD transversal project .i.e. EMTN callables
- Participate in the development of IT tools, spreadsheets useful for the ALM-GMD

Another part of the role concerns the management of the collateral portfolio from cleared and non cleared OTC derivatives transactions on a support basis to the Clearing and Collateral management desk.

- Manage daily margin calls exchanged with CA-CIB counterparties
- Analyse counterparties portfolio MTM dynamic and CSA contracts to identify possible optimisation
- Define and implement optimisation strategies as well as collateral funding strategies
- Interact closely with the CA-CIB treasury and Repo desks to prepare optimising transaction
- Monitor the gap risk of the collateral portfolio
- Compute and invoice collateral funding cost to the collateralised transactions owners
- Work closely with the CMO team in charge of processing collateral calls.
- Participate in the development of the desk (IT tools, MO/BO process,...)

**Legal and Regulatory Responsibilities**

- Comply with all applicable legal, regulatory and internal Compliance requirements, including, but not limited to, the London Compliance manual and the Financial Crime Policy.
- Maintain appropriate knowledge to ensure to be fully qualified to undertake the role. Complete all mandatory training as required to attain and maintain competence.

**SPECIAL ROLE REQUIREMENTS:**

- Proven trading interest (Repos, Money Markets, FX, IRS, Credit Derivatives)
- Proven risk management interest (credit risk, gap risk, major sensitivities, VaR)
- Proven programming ability (VBA, SQL, others).
- Good work organization and planning; ability to work under time constraints
- Excellent communication skills both oral and in writing
- Team spirit and ability to interact with all other team members

**PERSON SPECIFICATION**

	KNOWLEDGE AND SKILLS	
	ESSENTIAL	DESIRABLE
<b>Qualifications/Education Required</b>	<ul style="list-style-type: none"> <li>- Mathematical background.</li> <li>- Good work organization and planning.</li> <li>- Ability to work under time constraints</li> </ul>	
<b>Experience Required</b>	<ul style="list-style-type: none"> <li>- A first experience in trading and risk management.</li> </ul>	

This list is not exhaustive the Company reserves the right to amend roles and responsibilities at any time in accordance with departmental requirements.

Prepared by:  
Position:  
Dated:

<b>Specialist Training Required</b>	- CA-CIB internal systems (GCE, OT, SUMMIT, Murex...)	
<b>Approved Person Registration</b>	- Internal CA-CIB compliance guidelines.	
<b>Competencies Required</b>	- Good work organization and planning. - Excellent English and French communication skills. - Team spirit.	
<b>Skills &amp; Knowledge Requirements</b>	- Good knowledge in financial mathematics. - Advanced knowledge in VBA programming. - Good knowledge in SQL programming.	
<b>Any other relevant information</b>	- Strong motivation, entrepreneurship and commitment	

<b>SIGNED BY EMPLOYEE:</b>	<b>POSITION:</b>	<b>DATED:</b>
<b>SIGNED BY MANAGER:</b>  Francois Reboul	<b>POSITION:</b>  Head of ALM-GMD	<b>DATED:</b>

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