

Risk VIE offers

From 12 to 24 months contract.

RISK presentation

Risk organization aims at offering clear business coverage, strongly reinforcing our transversal expertise and setting up global practices.

- It mirrors the Group's organization to ensure Business proximity and position Risk as a Business minded and benevolent counterpart
- It puts under the same management several units to set-up stronger transversal streams
- Lastly, teams are designed to achieve critical size and best leverage technical and managerial competencies

MISSIONS

- To advise the Bank on risk appetite definition
- To contribute as an objective "second pair of eyes" that risks taken on by the Bank align with its policies
- To report and alert Bank Management of the status of risks to which the Bank is exposed
- To contribute to the development and growth of the risk culture within the Group

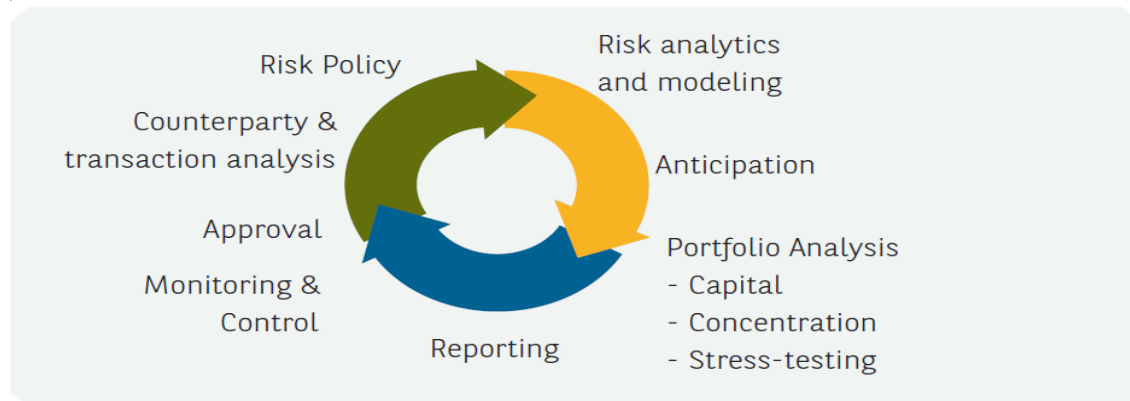
RISK COVERAGE

RISK perimeter encompasses: credit and counterparty risk, market risk, funding and liquidity risk, interest rate and FX risk of the Banking book, insurance risk and operational risk.

RISK covers all Group's activities and geographies.

To provide an holistic view of the risk profile to the Bank's management and Board, RISK coordinates with the relevant control function(s) to ensure relevant risk assessment, aggregation and reporting.

RISK CIRCLE



RISK is a key part of the Bank's internal control framework

RISK accompanies the Group's development

- RISK ensures the risk taking policy and the risks generated by the Bank's activities comply and are compatible with its strategic objectives

RISK is one the 4 integrated control functions of the Group

- RISK is the second line of defense over the Group's risk management activities
- The CRO reports to the CEO and is a permanent member of the Group Executive Committee
- The CRO has a direct and independent access to the board

BNP Paribas' risk management culture is one of its strengths

One of BNP Paribas' great strengths is its expertise in managing risk

- Rigorous risk control is a part of the Group's responsibility, both to clients and to the financial system as a whole

A responsibility at every level of the Bank

- Bank's General Management defines the risk framework, with the contribution of RISK
- Primary responsibility for risks lies with the Business lines
- The framework is overseen by the Board

An integrated and independent function. Close relationship with the Business Lines : INDEPENDENCE and PROXIMITY



- A de-concentrated organization, adapted to each business
- Constant discussion with the businesses to advise and challenge them on their risks

An integrated and independent function. Close relationship with the Business Lines : RISK OBJECTIVES

- Accompany the Group's development with a business-minded spirit
- Provide a fast, complete and reliable information on our risk profile
- Offer high quality risk management expertise to the Group's stakeholders
- Foster risk anticipation and position RISK as a prospective watchtower
- Prepare the Group for high and higher regulatory expectations

3 GLOBAL RISK PRACTICES TO FOSTER RISK ANTICIPATION AND POSITION RISK AS A PROSPECTIVE WATCHTOWER

- Reinforce the Group's capabilities to anticipate trends, threats or opportunities
- Be more resilient to upcoming regulatory or economic changes
- More compact Validation and Control environment

Risk Anticipation	<ul style="list-style-type: none">• Industrial, economic and regulatory anticipation activities• Reflection on existing and emerging new risks, and their consequences on the business model of the Bank and its Risk Profile Statement
Risk Independent Review & Control	<ul style="list-style-type: none">• Independent validation and certifications teams• Market, counterparty, credit and insurance risks• Internal control responsibilities
2OPC	<ul style="list-style-type: none">• Definition of the overall framework for monitoring operational risk• Independent second opinion on some risks decisions• Control testing on the first line of defence• Independent reporting on operational risk to the top management and the board

5 RISK BUSINESS DOMAINS TO DELIVER A READABLE AND ACTIONABLE ORGANIZATION

- Achieve business proximity
- Increase decisiveness
- Promote efficiency and experience & knowledge sharing
- Dedicated Risk interlocutors
- Early association in the business development reflections

Risk Domestic Markets	Risk International Financial Services	Risk Global Markets
<ul style="list-style-type: none"> • FRB • BNPP Fortis • BNL • BGL • LS • Arval • PI 	<ul style="list-style-type: none"> • PF • IRB • Cardif • WM • IP • RE 	Risk Corporate
		Risk Institutionals & BP2S

3 TRANSVERSAL RISK STREAMS SUPPORTING THE WHOLE ORGANIZATION

- Address all our needs and duties related to market, counterparty, credit and liquidity related topics
- Assume their responsibilities in full cooperation with either Risk Business Domain or Global Practice teams, or else with corresponding subsidiaries or branches Risk teams

Enterprise Risk Architecture	Risk Strategic Analysis & Reporting	<ul style="list-style-type: none"> • Portfolio Risk Analysis • Stress-testing • Risk Reporting • Data Management
	Risk Analytics and Modeling	<ul style="list-style-type: none"> • Market & Counterparty Risk Methodologies & Systems • Credit Risk Methodologies
	Risk ALMT	<ul style="list-style-type: none"> • Liquidity Risk • Interest Rate Risk Bank's Balance Sheet
Risk COO	<ul style="list-style-type: none"> • Global Risk IT Governance • Project Management practice, Administration, Finance and Communication 	
Risk HR	<ul style="list-style-type: none"> • Change management • Talent & skills development • Mobility, Training • Succession planning 	

3 RISK GEOGRAPHIES TO ENSURE BUSINESS PROXIMITY AND LOCAL MARKET KNOWLEDGE

APAC	Risk UK	Risk IHC / Américas
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VIE – ANALYSTE RISQUES DE MARCHES JUNIOR— NEW YORK

START: March or April 2017

DURATION: 12 OR 18 MONTHS

Risk Global Markets (Risk GM) fait partie de “RISK function”, fonction indépendante de BNP Paribas.

RISK GM est en charge des risques relatifs aux activités de Global Markets regroupant les :

- Risques de Marché & Liquidité,
- Risques de Contrepartie.

Au sein de RISK GM, le candidat effectuera sa mission dans l'équipe «Risques de Marche» à New York.

Cette équipe est constituée de douze analystes couvrant les activités de Fixed Income, Equity derivatives et Commodities. Les équipes sont situées sur les trading floors et interagissent de manière permanente avec les différentes plateformes de trading.

Quotidiennement, elle est en lien direct avec le front office et notamment son management, le trading et la vente. Le métier GECD a des objectifs ambitieux d'accroissement de part de marché, à la fois en terme de volume et de nouveaux produits.

L'équipe « Risques de Marche» à New York, de par sa taille et ce contexte de développement, doit continuer de relever de nombreux challenges intéressants pour remplir de manière proactive et efficace sa mission première de contrôle mais aussi jouer un rôle de partenaire en conseillant le métier et l'aider dans son développement.

Le contexte réglementaire s'est aussi étoffé au cours des dernières années, ainsi ces nouvelles réglementations engendrent de nouveaux besoins, telle que la revue fréquente de nouveaux indicateurs. L'équipe est très impliquée sur ces problématiques ce qui permet d'étendre son périmètre d'activité.

Au sein de cette équipe, l'analyste aura pour principales missions :

- le suivi des principaux risques et limites sur le périmètre "dérivés actions"
- la revue de certaines transactions exceptionnelles
- le suivi et le développement de "Stress tests", afin d'anticiper l'impact de certains scénarios sur les portefeuilles
- la revue et validation de nouveaux modèles/méthodologies de valorisation
- la revue des méthodologies de réserves et des paramètres de valorisation des portefeuilles en fin de mois



MAIN RESPONSIBILITIES OF THE VIE:

Après une période de formation auprès des analystes en charge du suivi des risques, le VIE prendra progressivement en charge le suivi du risque des portefeuilles de dérivés sur actions (périmètre Equity Trading & Financing).

Il prendra en charge directement de nombreuses tâches quotidiennes, telle que la production du rapport de limites.

Il assistera les analystes par l'exécution d'études et d'analyses permettant d'accroître le degré de compréhension des différents risques.

Il sera aussi en charge de développer des outils informatiques (spreadsheets, macros, utilisation des librairies de pricing ...) pour l'étude de ces risques.

Cette mission lui permettra d'affiner sa connaissance des marchés, des produits et des techniques utilisées pour une gestion efficace des risques.

PROFILE

Qualities:

- Capacité à communiquer
- Capacité d'analyse
- Capacité à rendre compte
- Rigueur et précision
- Capacité d'apprentissage

Technical Skills:

- Bonne maîtrise des outils bureautiques, Excel notamment pour la programmation type Visual Basic

Languages:

- Anglais avancé

ACADEMIC BACKGROUND

Bac + 5 Ecole de commerce / Ingénieur / Université avec une spécialisation en mathématiques/ statistiques ou Banque.