

## Job description

### Consultant/Senior Consultant/Manager Risk & Regulatory

Company Name: Avantage Reply  
Company Location, Paris Area, France  
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#### Introduction

As part of the strong growth of our activities and the development of the Paris division, we wish to strengthen our teams with Consultants / Senior Consultants / Managers to support our customers on recent regulatory evolutions (CRR2/CRD5, BRRD, TRIM, BCBS239, CRR2/CRD5, BRRD2...). In particular, we are looking for experienced profiles that can intervene within the largest banks.

#### Job Description

As a Consultant / Senior Consultant / Manager, you will accompany our clients on the following issues:

- Normative and strategic diagnosis of new regulations (CRR2/CRD5, SREP, BRRD2, new standard methods...)
- Impact analysis on organization, processes and systems
- Feasibility and opportunity study (equity profits, operational implementation costs)
- Program setting/management and complex project management (coordination and management of projects, monitoring of risks, budget and resources, reporting, optimization of project portfolio...)
- Redesign of the target operating model, and operational implementation (organizational diagnosis, design and implementation of target organization, mapping and optimization of processes, definition of target operational models)

Examples of intervention themes :

- CRR/CRD package, SREP, BRRD, TRIM, IRRBB, IFRS9, FRTB, SA-CCR...
- Prudential ratios: solvency and leverage ratios, LCR, NSFR, AMM...
- Strategic management process : RAF, ICAAP, ILAAP, PPR...
- Internal and regulatory stress tests (EBA, ECB...)
- Internal models on credit risk (IRB), operational risk (AMA) and market risk (VaR, sVaR, IRC...) and counterparty risk on market transactions (EEPE, VaR CVA...)
- Large Risks, COREP, FINREP, BCBS239



## Required skills

- 1 to 10 years of experience within a BIG 4, a consulting firm, a general inspection, or within a Risk, Finance or ALM department
- Solid and transversal expertise (if possible) in risk management: credit risk, market risk, operational risks, ALM, liquidity and funding, business, models...
- Bac +5 curriculum (engineering school, business school, IEP, or postgraduate degree specialized in Finance and/or Risk management)
- Proficiency in English, and strong ability to evolve in an international environment
- You have a good knowledge of the different regulations: CRR/CRD4, BRRD, SREP...

## What does Avantage Reply offer you?

We offer you the opportunity to join a European consulting firm focused on expertise in financial services, regulation and functions such as Risk, Finance and ALM. Especially with our presence in the largest European cities, we offer you a dynamic and stimulating working environment on quality issues, both with our clients and with our colleagues. If you wish, you will be able to carry out specific missions in our foreign offices.

In addition, we offer many opportunities for personal development, contributions to our research, and ongoing specialized training. Avantage Reply offers you an attractive and competitive salary package.