

## Job description

### Senior Consultant/Manager/Senior Manager in Models Modelling and Governance

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, we wish to strengthen our teams with Senior Consultants / Managers / Senior Managers to support our customers in all stages of a model's lifecycle, and this, in a constantly evolving regulatory framework (SR-7-11, TRIM, CRR2/CRD5, SREP, BRRD2). In particular, we are looking for experienced profiles that can intervene within the largest banks on various themes of quantitative modelling, independent validation of models and design model governance device.

#### Job Description

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

- Diagnosis / Implementation / Impact analysis of new regulations (CRR2/CRD5, SREP, BRRD2, New standard methods...)
- Design and implementation of risk models and financial models (definition, design, implementation, back-testing, operational insertion...)
- Design and implementation of Pillar 2 models for ICAAP and ILAAP ('economic' approach for concentration risk and IRRBB, stress tests for solvency, liquidity stress tests ...)
- Implementation of model risk management framework (definition, mapping, model lifecycle, materiality assessment, governance, controls and reporting, independent validation, ...)
- Target review of internal models (TRIM): Methodological coordination, compliance and treatment of ECB remediation actions
- Design and implementation of stress testing framework (scope, nature, objectives, governance, scenarios, methodology, infrastructure...)
- Implementation of regulatory stress tests (EBA, ECB), or specific stress tests by risk typology
- Definition and design of ALM models (RA models, implicit optionally, explicit optionality...)



- Implementation of the SA-CCR (methodology, tools, impacts...) and other new standard methods (SMA, ...)
- Assistance on the implementation of the FRTB (vision per desk, governance, standard method, NRMF, infrastructure and data...)
- Establishment of credit models (IRB, IRBA) and provisioning models (IFRS9)
- Independent validation of models.

## **Required skills**

- 2 to 15 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.