

Job description

Senior Consultant /Manager/Senior Manager ALM, Finance & Risk advisory – Strategic steering

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 on regulatory evolutions such as SREP and BRRD. Especially, we are looking for experienced profiles to intervene within large banks on the 4 blocks of the SREP, in particular through the implementation for strategic risk management processes a scarce resources (risk appetite, capital and liquidity adequacy) and the BRRD through the preparation of recovery plans and resolutions.

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, BRRD 1 & 2)
- Establishment of a Business Model Assessment (« BMA ») process through the evaluation of viability and sustainability for the triplet (strategy, finance, risk)
- Design and implementation of a system for identifying and assessing the materiality of the risks (inventory, materiality criteria, risk mitigation mechanism, risk capitalization, integration with the RAF and ICAAP°)
- Implementation of « Risk appetite framework » (material risks, metrics, tolerance threshold, cascading and operational insertion, governance)
- Implementation of « ICAAP » (governance, framework, material risks, quantification of risks, stress tests, adequacy and allocation of capital, capital planning)
- Implementation of « ILAAP » (governance, framework, risk drivers, liquidity stress tests, costs/benefits, adequacy internal liquidity, funding plan)
- Design and implementation of Pillar 2 models for ICAAP and ILAAP (« eco » approach for concentration risk and IRRBB, solvency and liquidity stress tests)
- Establishment of risk management and ALM management system
- Conception of Stress testing framework and implementation of internal baseline, adverse et reverse stress tests (ICAAP, ILAAP, PPR)



- Implementation of recovery and resolution plan, MREL/TLAC (strategy, organization, eligibility of liabilities...)

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.