



GROUP RISK MANAGEMENT
RISK CAPITAL MARKETS
Validation & Valuation - EQD



« Ing nierie Financ re et Mod les Al atoires »

Internship Report

Market Risk Analyst – Equity Derivatives

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Abstract

I describe in this paper the missions I had to achieve during my internship at BNP Paribas from May 2010 to November 2010. I joined the Risk Capital Markets (RCM) department in Group Risk Management (GRM) in Paris. I was member of the “Validation & Valuation” team.