



IT'S TIME FOR LEARNING. BY DOING.

INTERNATIONAL INTERNSHIP PROGRAM

«Market Risk» Munich/Milan

UniCredit is a leading financial institution with more than 165,000 employees in 22 European countries. As the first truly European bank, we have reached a leading role in Austria, Germany and Italy, and operate the largest banking network in Central and Eastern Europe.

The Group's Risk Management Department (CRO), as Group Guidance, Support and Control Function, has the mission of steering, controlling and supporting the Group as a whole and its Legal Entities on matters related to Risk Management. It involves objectives such as: optimizing the quality of Group assets, minimizing the cost of risk, ensuring the strategic guidance of the group risk management policies and supporting the Business Divisions in achieving their goals.

Our International Internship Program:

Interested in cross-cultural experiences and learning opportunities? Our program offers you a learning experience based upon international collaboration within UniCredit's international network culture. You will start and work in one business area and rotate cross-border to other locations within that area. Business guidance will be provided by your own mentor during your program.

Our **Risk Architecture and Market Risk control** teams are looking for an international intern to:

- support both teams in validation of pricing models across all asset classes and validation of market data used for daily P&L and risk reporting
- support our Architecture team in modeling Market- and Counterparty Risk
- get to know Calculation of Credit Value Adjustments (CVA's)
- support the Market Risk Control team in projects to harmonize the processes between new front office systems and the market database

Your Profile:

Outgoing personality with

- Quantitative university studies
- Strong mathematical background (Mathematical Finance)
- Know-how in programming languages (C++, Matlab) and VBA (advantageous)
- Proficiency in MS Office
- Fluent English
- International experience

Date of entry: February 2011
Duration: 6 months
Location: 3 months in Munich
3 months in Milan

**For further information please contact
Gunnar Lübbe: +49 (0) 89 378 - 22345**

Are you interested? Then choose now and apply online on our website www.careers.unicreditgroup.de
