GRADUATION INTERNSHIP

**Reference:**
BRI-MR-STAGE-02

**Service:**
BANKING REGULATION AND IMPLEMENTATION

**Division:**
METHODOLOGY AND REPORTING

**Period:**
From 1 March 2025 for a period of ideally 5 to 6 months (*we are flexible with duration, start and end dates*)

**Internship agreement:**
Mandatory

# Intern (m/f) – Data analysis within the Banking "Methodology & Reporting" division

## MISSION

The prudential supervision of the banking sector operated by the CSSF aims at contributing to robustness and stability of the financial sector and requires the implementation of innovative supervisory technics and tools. Especially, it implies the developments of data-driven methodologies to ensure assessments of the banking sector based on huge amount of information (for example coming from supervisory reporting like COREP).

In this context, the "Methodology and Reporting" division in the "Banking Regulation and Implementation" department has three main missions:

(i) Development and implementation of supervisory methodologies like the Supervisory Review and Evaluation Process (SREP) which allows supervisors to assess the risks banks face and to check that banks are equipped to manage those risks properly.
(ii) Data collection, quality assurance and quantitative analysis of supervisory reporting about banking risks.
(iii) Coordination of initiatives to develop and/or use innovative tools based on new technologies (e.g., artificial intelligence) to improve supervision.

As part of the "Methodology and Reporting" division, you will discover the role and the importance of prudential supervision. You will be assigned a dedicated professional mentor who will guide and advise you throughout your internship.

## ROLES AND RESPONSIBILITIES

As part of a team specialising in banking supervision, you will actively contribute to the enhancement of analytics capabilities through your participation in several projects such as:

- Development of risk quantification tools based on qualitative and quantitative data aiming to facilitate the assessment of capital requirements in collaboration with the European Central Bank,
- Implementation of new dashboards assessing the data quality of supervisory reportings via synthetic indicators and use for the comparison between banks (benchmarking),
- Elaboration of methodologies to identify (from a statistical perspective) the main discriminant criteria to be used in the choice of new CSSF on-site inspections in banks,
- Based on existing IT databases, construction of robust business datamart allowing the developments of the abovementioned tools and dashboards.

## YOUR PROFILE

Final year university student working towards **Bachelor or Master 2 degree with a focus on data science, business intelligence or statistics/mathematics**.

Strong interest in finance, financial risk management and quantitative approaches.

Good written and verbal knowledge of French and English. Knowledge of German and Luxembourgish would be an advantage.

Proficiency in Word, Excel, and PowerPoint.

Proficiency in VBA, SQL or R programming language and knowledge of Access and Power BI tools would be an advantage.

Strong analytical, synthesis, and communication skills.

Critical thinking, attention to detail, and good organisational skills.

Ability to work both independently and as part of a team.