

Applications are invited for below mentioned positions: -

Role	Associate Vice President
Department	Middle Office
Location	New Delhi
Experience	At least 3 to 5 years of experience in Middle Office/risk management, preferably market risk management with Bank/NBFC/Primary Dealer. Experience of working in treasury systems like Murex will be an added advantage along with Bloomberg and Reuters.
Job Description	<ul style="list-style-type: none">• The candidate must be well conversant with aspects of fixed income market and risk management concepts and tools.• Product knowledge of fixed income securities (plain vanilla and exotic), interest rate derivatives such as Swaps, interest rate futures, options, FRA etc. as well as forex products such as forwards and swaps.• Core responsibilities to include valuation computation; calculate, track and analyze various risk measures such as VaR, duration, PV01 and ensuring accuracy of reporting to management.• Track, monitor and report status of risk measures vis-à-vis Board approved limits and flag deviations if any.• Handle and ensure all regulatory reporting to RBI and other communication with the regulator if required.• Conduct desk/portfolio/dealer analysis, monitor performance on a daily basis and report to management.• Understanding of capital computation (both market and credit) on all the products mentioned above and develop understanding of capital computation of products that may be launched later on.• Preparing ICAAP policy and framework, including identification of risks and measurement thereof.• Convene Risk Management Committee meetings and preparing agenda concerning these meetings as well as agenda related to Board meetings. Participate and represent Middle Office in New Product Approval committee and other meetings as required.• Ability to communicate clearly, must take ownership of assigned responsibilities and an ability to work well in a team as well as good coordination skills to interact with other teams to deliver results.
Education	MBA/Post Graduation in Finance, FRM certification will be preferred.

Role	Associate Vice President
Department	Front Office - Dealing
Location	Mumbai
Experience	5 – 10 years
Job Description	<ul style="list-style-type: none">• Generating required returns on individually managed risk limits.• Submitting strategic input (market research and investment strategies) to senior management.• Shoulder routine workload of trading desk as a member of the proprietary trading team.• Monitor/respond to incoming economic announcements and keep abreast of market environment to capture trading opportunities.
Education	CA or MBA / Post Graduation in Finance