Job Notification Form, IIT Delhi

Company Overview

Name: Riskhub India, NatWest Group

Website: https://www.natwestgroup.com/

Company Type:

Finance

Description:

Risk Hub India is a Quantitative Risk Management function focused on delivering analysis across all aspects of Traded and Non traded Risk: Risk appetite, Controls, Capital, Methodology and the associated Counterparty Credit Risks. The team offers several career paths within the function and team members have an agile skill set that includes an understanding of derivatives, stresses, regulation, etc. These skills are utilised to deliver accurate metrics to the Front Office Business, Risk Managers and our regulators.

Job Details

Designation: Trainee Analyst

Type: Other (Banking (BFSI))

Place

of Gurugram, Chennai, Bangalore

Posting:

Job Details: Development of FO Quant Library serving PV, PnL and Risk calculation of

derivative trades across different asset classes.

Mandate to develop and maintain pricing models. Develop tools to further assist traders in timely data-driven decision making

Working with diverse set of stakeholders - Technology, traders and MO teams.

Collaborate with various teams to identify area of improvement and take charge of improvement in pricing methodology.

Ensure quantitative code-base adhere to best-practices.

Excellent computer science, mathematical and problem solving skills.

Good understanding of the Data structure and algorithms.

Excellent programming skills in any of programming languages, C++, Java or Python would be an advantage

Strong interest in financial markets and the desire to understand business and risk management principles

Basic understanding of vanilla products across different asset classes, FX, IR, Inflation or Credit would be an advantage, but not necessary

Basic knowledge of pricing vanilla products, Black Scholes model, IR curves, Monte Carlo simulation would be an advantage, but not necessary

Joining By: 1 June 2023

Salary Details

CTC: 1,800,000 INR Per Annum

Gross: 1,800,000 INR Per Annum

Base Salary: 1,800,000 INR Per Annum

Joining Bonus: 0 INR Per Annum

HRA: 0 (min) -0 (max) INR Per Annum

Medical Allowance: 0 (min) -0 (max) INR Per Annum

Other cash benefits

part of gross:

0 (min) -0 (max) INR Per Annum

RSUs: 0 INR Per Annum

ESOPs: 0 INR Per Annum

Performance/other

bonuses:

0 (min) -0 (max) INR Per Annum

part of CTC:

Other cash benefits 0 (min) -0 (max) INR Per Annum

Other Cash Benefits: Total Fixed Pay: 18 lacs p.a.+ Performance

Selection Process

Resume

Yes

Shortlist:

Written Test: No

Online Test: No

Group

No

Discussion:

Medical Test: No

Personal

Yes

Interview:

of 1 No.

Rounds:

of 3

Offers:

No.

Minimum

70% in 10 th, 70% in 12 th, 60% in Graduation (till the ongoing sem)

CGPA:

Eligibility

Recruiting PHDs:

No

Eligible Departments:

B.Tech in Mathematics & Computing, B.Tech and M.Tech in Mathematics & Computing, M.Tech in Applied Optics, M.Tech in Atmospheric-Oceanic Science and Technology, M.Tech in Biomedical Engineering, M.Tech in Chemical Engineering, M.Tech in Communications Engineering, M.Tech in Computer Science & Engineering, M.Tech in Computer Technology, M.Tech in Construction Engineering & Management, M.Tech in Control & Automation, M.Tech in Cyber Security, M.Tech in Electric Mobility, M.Tech in Energy & Environment Technologies and Management, M.Tech in Energy Studies, M.Tech in Engineering Analysis & Design, M.Tech in Environmental Engineering & Management, M.Tech in Fibre Science & Technology, M.Tech in Geotechnical and Geoenvironmental Engineering, M.Tech in Industrial Engineering, M.Tech in Instrument Technology, M.Tech in Integrated Electronics & Circuits, M.Tech in Materials Engineering, M.Tech in Mechanical Design, M.Tech in Molecular Engineering: Chemical Synthesis & Analysis, M.Tech in Optoelectronics & Optical Communication, M.Tech in Polymer Science and Technology, M.Tech in Power Electronics, Electrical Machines & Drives, M.Tech in Power Systems, M.Tech in Production Engineering, M.Tech in Radio Frequency Design & Technology, M.Tech in Rock Engineering & Underground Structures, M.Tech in Solid State Materials, M.Tech in Structural Engineering, M.Tech in Telecommunication Technology & Management, M.Tech in Textile Chemical Processing, M.Tech in Textile Engineering, M.Tech in Thermal Engineering, M.Tech in Transportation Engineering, M.Tech in VLSI Design Tools & Technology, M.Tech in Water Resources Engineering, M.Sc in Economics, M.Sc in Mathematics, M.Sc in Physics