

**Company :** Auronova Consulting  
**Company Name :** Auronova Consulting  
**Nature Of Business :** Consulting (Front End Consulting – Client facing role)  
**Designation :** Analyst  
**Tentative Job Location :** Mumbai with around 20%-40% global travel

**About Us:** ([www.auronova.in](http://www.auronova.in))

Auronova Consulting is a specialized Risk Management Consulting firm providing cutting edge financial consulting to BFSI segments inclusive of central banks, banks, fintech, investment banks, PE Firms, insurance firms, brokerage, fintech, non-banking finance companies and other financial institutions. We cover the entire Risk Management spectrum from Credit risk, Market risk and Operational risk along with regulatory consulting like Basel II/III, IFRS 9, FRTB, ICAAP, Stress Testing etc. We have served 50+ clients in multiple countries across the globe over the last 10 years with more than 200+ engagements in risk, analytics & compliance area, creating a niche for ourselves by providing our clients best in class solutions, while competing with the best in the industry. Our unique value proposition is to help our clients in designing and implementing a comprehensive analytics program customized to their requirements. We have gained valuable experience over time while working with leading banks and financial institutions across the globe.

**Responsibilities:**

- Description :**
- Consulting across different verticals of Risk Management i.e. Credit Risk, Market Risk, Liquidity Risk, Operational Risk etc.
  - IFRS 9 and Basel Modeling & Implementation
  - VaR, CVA-DVA & Pricing Model Development for Market Risk
  - Developing Rating Models for Corporate banking portfolios
  - Stress Testing, ICAAP & RAROC
  - Developing Economic Models
  - Development of PD, LGD and EAD Models
  - Advanced Analytics Solution (Machine Learning, Digital Lending etc.)
  - Machine learning based modeling using techniques such as Random Forest, XGBoost, GBM, etc.
  - Predictive analytics & statistical modeling
  - Developing different types of retail model related to customer lifecycle
  - Client Handling - Understanding client requirements, problems etc
  - Doing independent research to come up with innovative solutions/ideas
  - Preparing presentations and other documents as per client requirements
  - Giving presentations to Senior Management

**About You:**

You have good understanding of Statistics or Mathematics. You have a background as a risk consultant or risk management experience in a large company. You have experience of SAS, R, SQL, VBA & Python, not to mention good power point and excel skills. However, knowledge of other applications would also be an advantage. You have cleared CFA & FRM.

You are aware that life as a consultant is challenging and, at times, extremely demanding. Our customers and our employees are our most important asset, and you are ready to do what it takes to generate good relations, both in-house and externally, and to develop world-class business intelligence capabilities.

You have a degree in economics, statistics, engineering, computer science or business administration - or any other related subject for that matter. The most important thing is that you are passionate about analytics and wish to make a difference. Your communication skills are outstanding, and your written and spoken English are fluent.

**Key Highlights of the Role:** Client facing front end Consulting + Finance + Risk Management + Global Travel

**Location:** Mumbai with around 20%-40% global travel

| Program     | AE  | BSBE | CE  | CHE | CSE | EE  | ES  | ME  | MSE | PHY | CHM | MTH | ECO | DES | IME | CGS | HSS | EEM | MSP | NET | PSE | Stats |
|-------------|-----|------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-------|
| BT          | Yes | Yes  | Yes | Yes | Yes | Yes | --  | Yes | Yes | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | --    |
| BS          | --  | --   | --  | --  | --  | --  | Yes | --  | --  | Yes | Yes | Yes | Yes | --  | --  | --  | --  | --  | --  | --  | --  | --    |
| MT          | No  | No   | No  | No  | No  | No  | No  | No  | No  | --  | --  | --  | --  | --  | No  | --  | --  | No  | No  | No  | No  | --    |
| DoubleMajor | Yes | Yes  | Yes | Yes | Yes | Yes | --  | Yes | Yes | Yes | Yes | Yes | Yes | --  | --  | --  | --  | --  | --  | --  | --  | --    |
| dual        | Yes | Yes  | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | --  | --  | --  | --  | --  | --  | --  | --  | --    |
| dualB       | Yes | Yes  | Yes | Yes | Yes | Yes | --  | Yes | Yes | Yes | Yes | Yes | Yes | --  | Yes | --  | --  | Yes | --  | Yes | Yes | --    |
| dualC       | Yes | Yes  | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | Yes | --  | --  | --  | --  | --  | --  | --    |
| Mdes        | --  | --   | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | No  | --  | --  | --  | --  | --  | --  | --  | --    |
| MBA         | --  | --   | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | --  | No  | --  | --  | --  | --  | --  | --  | --    |
| Phd         | No  | No   | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No  | No    |
| MSc         | --  | --   | --  | --  | --  | --  | --  | --  | --  | No  | No  | No  | --  | --  | --  | --  | --  | --  | --  | --  | --  | No    |
| MSR         | No  | No   | No  | No  | No  | --  | No  | No  | --  | --  | --  | --  | --  | --  | --  | No  | --  | --  | --  | --  | No  | --    |

**Cost to Company :** **Cost to Company : 10.5 lac = 8.5 lac + 2 lac performance bonus**

|                   |                   |  |
|-------------------|-------------------|--|
| CTC Breakup       | Breakup           | Payment Frequency                        |
| Fixed Salary      | 8,50,000          |  |
| Basic             | 5,25,000          | Monthly payable in 12 equal installments |
| HRA               | 2,62,500          | Monthly payable in 12 equal installments |
| Other Allowances  | 2,500             | Monthly payable in 12 equal installments |
| Package Details : | Uniform Allowance | 15,000                                   |
|                   |                   | Annually payable                         |

|                           |           |                  |
|---------------------------|-----------|------------------|
| Leave Travel Allowance    | 45,000    | Annually payable |
| Annual Performance Bonus* | 2,00,000  | Annually payable |
| Total CTC                 | 10,50,000 |                  |

|                                       |        |
|---------------------------------------|--------|
| Bond :                                | False  |
| CPI CutOff :                          | 0.0    |
| Medical Requirments :                 |        |
| Resume Shortlist :                    | True   |
| Resume Shortlist Criteria:            | Resume |
| Aptitude Test:                        | True   |
| Aptitude Test Duration:               | 60 min |
| Group Discussion:                     | False  |
| Technical Test:                       | False  |
| Technical Interview:                  | True   |
| Technical Interview Duration:         | 45 min |
| Number of Techincal Interview Rounds: | 2      |
| HR Interview:                         | True   |
| HR Interview Duration:                | 20 min |
| Additional Information:               |        |