



CENTRALISED CAREER GUIDANCE & PLACEMENT CELL

Guru Gobind Singh Indraprastha University

Sector 16-C, Dwarka, New Delhi – 110078

Room No. E-409, E-Block

Ph. No.011-25302739, Email Id: cpc@ipu.ac.in

F. No. GGSIPU/CCGPC/2022/ 308

Dated: 18th January 2022

Sub. Placement opportunity for MBA – Finance students of 2022 passing out batch in the company “Evalueserve”

Dear Placement Officer,

Greetings from CCGPC, GGSIPU!!!

Please find below details of Placement opportunity for MBA – Finance students of 2022 passing out batch in the company “Evalueserve” for your reference and circulation to students to **apply on given link by 23rd January 2022:**

Registration Link – <https://forms.gle/9kLRzwPJMhvq2WEa7>

Evalueserve will be participating for campus placement for the year 2021 - 2022.

Process:

1. Interested Application to be shared by college based on the job description.
2. Criteria for Application : **60% in 10th & 12th**. Additional shortlisting of the application for online test will also be done, if required.
3. The shortlisted candidates will sit for the Online Aptitude Assessment & the test will be conducted by the third party vendor. Online test is scheduled for **24th or 27th January 2022**
4. Selection of the candidates on the basis of online assessment. The selected candidates will be interviewed furthered.
5. On the Hiring Day: **1st February 2022**
 - a. Pre Placement Talk
 - b. Interviews : Domain & Final

Position Details:

Details	
Job Description	Attached
Designation	BA
Education	MBA (finance)
Compensation	INR 6 LPA+ MIP
Employment Undertaking	No
Job Location	Gurgaon

NOTE - Evalueserve has a one student, one offer policy. So, the selected candidates will not be allowed to take part in any further placement drives and if holding previous offers from any other company will also be cancelled.

(Ms. Nisha Singh)
Placement Officer, CCGPC

Evalueserve is a global professional services provider offering research, analytics, and data management services. We're powered by mind+machine – a unique combination of human expertise and best-in-class technologies that use smart algorithms to simplify key tasks. This approach enables us to design and manage processes that can generate and harness insights on a large scale, significantly cutting costs and timescales and helping businesses that partner with us to overtake the competition.

We serve leading financial institutions, Fortune 500 companies, professional services firms, and several mid-size companies across the Financial Services, Corporate and Professional Services, and Life Sciences and Healthcare verticals.

Our Financial Services portfolio provides following services: Risk Management, Index and Quantitative Research, Marketing, CRM and Predictive Analytics, Investment Banking Support, Global Market Research and Production and Distribution.

Risk Management Services includes Model Development and Documentation, Model Validation and Monitoring, Risk Data Management, Risk Reporting, Compliance Support and Financial Spreading.

Project Description

Department	Financial Services- Risk Analytics Practice
Nature of Job	Permanent
Location	Gurgaon
Job Title	BA/SBA
Reporting To	Group Manager /Assistant Vice President

Job description

The person will be required to work on one or more of the risk and compliance models for global Investment bank which are following:

- Market/Credit/Traded risk models for various asset classes (VaR models, stressed VaR Models, Asset Pricing Models, FRTB Models, Margining Models)
- Credit Methodology models for wholesale, financial institutions (PD/LGD/EAD models, CECL, and counterparty credit risk models)
- Stress testing models as under CCAR (Balance Sheet forecasting, PPNR, loss forecasting, Scenario enrichment modeling etc.)
- Operational risk models including AML

Important responsibilities in this role will include:

- Performing various initial and /or ongoing model validation tasks independently or in collaboration with senior quants in New York and London
 - Create approach note and testing plan for validation of the assigned model; Decide upon appropriate methodology for benchmarking and challenger models



- Conduct qualitative review of the model; examine documentation for detailed description of the theory, references to the base model, product description, mathematical and technical parameters
- Develop and code challenger models for benchmarking and for validation of high risk models
- Review model implementation into the production code; Perform additional testing
- Perform direct and indirect validation of calibration in the models
- Conduct model risk analysis, stress testing and other tests under different scenarios
- Draft a validation report with executive summary with approval/disapproval, restrictions on model usage; summary of findings and remediation plans

Skill Set Required

- Sound knowledge of stochastic calculus, statistical and econometric concepts and their application in risk model development
- Strong knowledge in one or more of the following programming languages: R / SAS, Matlab, Python, SQL programming, C++ ; Experience with QuantLib and other open source quant libraries is a plus
- Ability to articulate ideas and make recommendations.
- Proficiency in developing and giving presentations.
- Strong oral and written communication skills, including the ability to document and present model development process and analytical results suitable for audiences of all technical levels
- Strong analytical and interpersonal skills

