

### Advertisement No. 01-M/ 2022-23

### **Engagement of Specialists on Contractual Basis (Full Time) -2022-23**

May 05, 2022

Small Industries Development Bank of India (SIDBI) set up on 2nd April 1990 under an Act of Indian Parliament, acts as the Principal Financial Institution for Promotion, Financing and Development of the Micro, Small and Medium Enterprise (MSME) sector as well as for co-ordination of functions of institutions engaged in similar activities.

The MSME sector, the focused business domain for SIDBI, has been an important pillar of the Indian Economy, contributing up to 29% in the country's Gross Value Added (GVA) as per FY 2019-20. Over the years, SIDBI has been working towards the sustainable development of MSME sector, pioneering efforts that have manifested in creation of economic wealth, its distribution for an egalitarian society while preserving the ecological wealth of the country.

The Bank's **Mission** is to 'To facilitate and strengthen credit flow to MSMEs and address both financial and developmental gaps in the MSME eco-system'.

The Bank is working with the **Vision** 'To emerge as a single window for meeting the financial and developmental needs of the MSME sector to make it strong, vibrant and globally competitive, to position SIDBI Brand as the preferred customer friendly institution and for enhancement of shareholders wealth and highest corporate values through modern technology platform'.

The Bank believes that its people, process and technology are the key drivers for delivering customer service. The Bank firmly believes that its Human Resources are its most valuable asset.

SIDBI invites application from interested candidates for the following post on Contractual basis as detailed below:

Name of the Post	Risk Analyst (Market Risk) [Post Code- 14]
Type of the Post	Contractual on full time basis.
No. of Posts	1 (One)
Place of Posting	Mumbai
Scope of work	The Risk Analyst will be responsible for the following:  a) Review of assumption in ALM bucketing -  ✓ To carry out a comprehensive review of the assumptions for various items in the ALM bucketing (including non-maturity items based on behavioural analysis) —  ✓ Liase with the Verticals for getting any information in this regard - Analyse the inputs, discuss on the instances of revision - preparation of memo to ALCO for approval of the revised bucketing rules - justification as to the revision to be substantiated - Obtain ALCO approval.  ✓ Prepare the Standard Operating Procedure (in detail) in this regard and present for approval  b) Review of Operating Guidelines / SOPs -  ✓ To review and update operating guidelines / SOPs prepared for routine work of Mid office and ALCO support group; especially
	Type of the Post No. of Posts Place of Posting

dynamic gap statement, duration gap analysis, scenario analysis, VaR back-testing etc.

### c) Implementation of Basel III -

- ✓ To coordinate with the consultant appointed for implementation of Basel III.
- ✓ To help in carrying out UAT, validate the output etc.
- ✓ To prepare Standard Operating Procedure (in detail) in this regard and present for approval
- ✓ To prepare data / disclosures etc. under Basel III for reporting to management / RBI, till the time system is ready/implemented and stabilizes.

### d) Implementation of Treasury Solution -

- ✓ To coordinate with TRMV and vendor of the proposed treasury solution
- ✓ Carry out satisfactory UAT of the features related to Mid office section, validate the output and to release it in GO LIVE mode.
- ✓ To understand requirement of interfacing treasury solution with ALM solution and closely work with ALM and treasury vendors for smooth interface between the solution.
- ✓ To prepare the SoP for various workflows related to Market Risk activities as arising from the implementation of treasury solution.

# e) Consolidation of ALM Policy and Market Risk Management Policy

- ✓ To examine the contents of the policy documents with the objective of avoiding of duplicity.
- ✓ To re-draw the policies by listing the various risks associated, approach for identification of risks, measurement of risks, limits therein.
- ✓ To update the policies with the market risk measures adopted since the last review.
- ✓ To ensure that the policies are updated for the Basel III environment.

#### f) Devising the framework for Contingency Funding Plan

- ✓ To draw a well laid Contingency Funding Plan detailing the decision making process, available liquidity lines with the Bank's underlying actions, timelines, procedure for effective internal coordination & communication across the Bank's business line, operational procedure needed to transfer liquidity and collateral across different entities, business lines and jurisdictions and the restrictions that govern such transfers and escalation matrix.
- The document should cover aspects related to Contingency funding plan like available liquidity lines with the bank, specification of roles and responsibilities, decision making processes, underlying actions, timelines, procedure for effective internal coordination & communication across the Bank's business line, operational procedure needed to transfer liquidity and collateral across different entities, business lines and jurisdictions and the restrictions that govern such transfers and escalation matrix.

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			<ul> <li>✓ The said document should be in tandem and covering the aspects as per the extent RBI guidelines.</li> <li>g) Evolution of Internal Transfer Pricing Model</li> <li>✓ To draw internal transfer pricing model for various verticals.</li> <li>✓ Devise the model with appropriate assumptions, carry out back testing with the past period data etc.</li> <li>✓ Create an XLS file for collating the data on resources, computation of the transfer pricing.</li> <li>✓ Prepare a detailed SoP detailing the approach in the transfer pricing.</li> <li>✓ Any other work, in the area of expertise and in the interest of the Bank as advised by the Bank from time-to-time.</li> </ul>
F.	Eligibility Criteria		, , , , , , , , , , , , , , , , , , , ,
	а	Age limit	The candidate should not be more than <b>35 years</b> old as on <b>April 30, 2022</b> .
	b	Educational Qualification	<ol> <li>Full time MBA/PGDM in finance from Indian/foreign recognized university</li> <li>Additional certifications: Professional Certification such as FRM, PRM shall be preferred.</li> <li>Hands on experience in tools like Excel, Python, R etc.</li> <li>Knowledge of advanced statistical and quantitative modelling skills (linear regression, logistic regression, and other data mining /predictive modelling skills) etc. shall be preferred</li> </ol>
	С	Experience	(As on April 30, 2022) Prior experience of 3 years working in the Risk Management specifically Managing Market Risk in large banks and/or tier 1 consulting organizations like Big 4 with clear ownership in one of the risk areas, viz. credit risk / market risk  Note: Applications without relevant experience certificate would be rejected.
G.	Rer	nuneration	The renumeration would be at market linked compensation. The same shall not be a limiting factor for the right candidate and will be on case to case basis.

## **General Conditions:**

A	Period of Contract	The term of the contract would initially be for a period of <b>three years</b> , extendable, at sole discretion of the Bank, for a further period of up to <b>two years</b> . The contract can be terminated at <b>one months' notice</b> on either side or salary and allowances (if any) in lieu thereof.
В	CTC and Increment	The CTC offered is negotiable. Annual CTC will depend upon Experience & Emoluments of candidates in the present employment and place of posting. Salary shall not be a constraint for the right candidate. Annual increment on CTC finalized initially, shall also be considered by the Bank based on the performance review.

## **Other Conditions:**

1.	Right to	Important: The Bank reserves the right to raise/modify the eligibility criteria
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	raise/modify	including educational qualification and minimum work experience in order to
	the eligibility	restrict the number of candidates to be called for Interview, commensurate with
	criteria	the number of posts.
2.	Selection	Selection would be by way of shortlisting and Personal Interview to be heldonline
	Procedure	on a suitable date (to be informed in due course) before the Selection Committee.
		The Bank will undertake a preliminary screening of the applications for preparing, if
		necessary, to prepare a shortlist of eligible candidates to be called for interview.  Thus, merely fulfilling the requirements laid down in the advertisement would not
		automatically entitle any candidate to be called for interview. The decision of the
		bank to call the candidates for the interview shall be final. No correspondence will be
		entertained in this regard.
		Merit List: Merit list for selection will be prepared in descending order on the basis of
		scores obtained in interview only. In case more than one candidate score the cut-off
		marks (common marks at cut-off point), such candidates will be ranked according to
		their age in descending order, in the merit.
		Wait List: SIDBI reserves the right to draw wait lists of candidates in different
3.	HOW TO	Grades and consider such wait listed candidate(s) for meeting actual requirement.  i. Duly filled in application (in English or Hindi), as per the format available on
٥.	APPLY	the Bank's website with a recent passport size photograph pasted thereon
		and Curriculum Vitae, bearing full signature of the candidate across the same
		with date, should be sent / forwarded only through email at
		<u>recruitment.sidbi@gmail.com</u> on or before <u>May 21, 2022</u> . While forwarding
		the respective applications, the subject line shall clearly indicate the
		following details only, viz. "Application for the post of < <post code="">&gt;,</post>
		< <name of="" post="" the="">&gt; &lt;<candidate name="">&gt;."</candidate></name>
		ii. Applications should be accompanied by self-attested copies of relevant
		certificate(s) / documents, in support of proof of identity, address, age,
		educational qualification (educational certificates/mark -sheets), work
		experience etc, as mentioned in the application form.
		iii. An application not accompanied by photocopies/ scanned copies (in cases of
		applied online) of relevant certificate(s) / documents, or not inprescribed format
		ornotsignedbythecandidateorincompletein anyrespectorreceivedafterdue
		datewillnotbeentertainedunder any circumstances.
		iv. Handwritten Applications/ or Curriculum Vitae shall besummarily rejected.
		V. The candidates who had already applied / shortlisted / selected / waitlisted need not to apply again.
4.	Others	i. The relevant experience certificate from employer must contain specifically that
		the candidate had experience in that related field as required.
		ii. The candidate must be a citizen of India.
		iii. The number of vacancies mentioned above are provisional and may vary.
		iv. The designations / name of the post mentioned above are only indicative. The
		Bank reserves the right to change the name of post / designation at any time without prior notice on the requirement of the Bank.
		V. Intimation/ call letter for interview will be sent by email or will be uploaded on
		Bank's website. NO HARD COPY WILL BE SENT.
		Dank 5 Webbite. NO TIME COLT WILL BE SENT.

- Vi. Candidates are advised to indicate a working e-mail ID and mobile phone no. in their application under this advertisement and maintain the same active for receiving communication viz. call letters/ Interview date advices etc. The indicated e-mail ID and mobile phone no. should not be changed during Interview process. The Bank takes no responsibility for any delay in receipt or loss of any communication.
- **vii.** The Interview shall take place online. Candidates should ensure availability of necessary infrastructure as specified in call letter in this regard.
- **viii.** Candidates serving in Govt./ Quasi Govt. offices, Public Sector undertakings including Nationalized Banks and Financial Institutions are advised to submit 'No Objection Certificate' from their employer at the time of interview, failing which their candidature may not be considered and travelling expenses, if any, otherwise admissible, will not be paid.
- **ix.** In case of selection, candidates will be required to produce proper discharge certificate from the employer at the time of taking up the appointment.
- **X.** Candidates are advised that they should not furnish any particulars or information that are false, tampered/ fabricated or should not suppress any material information while applying for the post.
- **Xi.** Appointments of selected candidates will be subject to his / her being declared medically fit by Bank Medical Officer, satisfactory report about his / her character and background verifications, satisfactory report from his / her previous employer and referees, and completion of all other pre recruitment formalities to the complete satisfaction of the Bank.
- **xii.** In case it is detected at any stage that a candidate does not fulfill any of the eligibility criteria for the post applied for and / or that he / she has furnished any incorrect information or has suppressed any material fact(s), or has resorted to Impersonating or procuring impersonation by any person; his / her candidature will stand cancelled forthwith. If any of these shortcomings is / are detected even after the appointment, his/her services will be liable to be terminated forthwith.
- **xiii.** The applicant shall be liable for civil/ criminal consequences in case the information submitted in his/ her application are found to be false at a later stage.
- **Xiv.** Decisions of the Bank in all matters regarding eligibility, shortlisting, conduct of interview, selection, calling for joining etc, would be final and binding on the applicants for the posts. No representation or correspondence will be entertained by the Bank in this regard. Canvassing in any form will lead to disqualification of candidature.

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