

WORK VAPOR

Job Link: <https://workvapor.in/jobs/kpmg-india-senior-credit-risk-job/>

SENIOR – CREDIT RISK

JOB LOCATION

Gurugram, N/A, Gurugram, Haryana, India

DESCRIPTION

KPMG India

Senior – Credit Risk

KPMG India • Gurugram, Haryana • via work vapor

Full-time

Apply on Oracle

Job description

About KPMG in India

KPMG entities in India are professional services firm(s). These Indian member firms are affiliated with KPMG International Limited. KPMG was established in India in August 1993. Our professionals leverage the global network of firms, and are conversant with local laws, regulations, markets and competition. KPMG has offices across India in Ahmedabad, Bengaluru, Chandigarh, Chennai, Gurugram, Jaipur, Hyderabad, Jaipur, Kochi, Kolkata, Mumbai, Noida, Pune, Vadodara and Vijayawada.

KPMG entities in India offer services to national and international clients in India across sectors. We strive to provide rapid, performance-based, industry-focused and technology-enabled services, which reflect a shared knowledge of global and local industries and our experience of the Indian business environment.

About KPMG INDIA

HIRING ORGANIZATION

KPMG India

EMPLOYMENT TYPE

Full-time

BASE SALARY

INR 24,000 - INR 50,000

VALID THROUGH

2026-07-15

APPLY NOW

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Credit Risk Role

- Should have prior experience in model development, model validation or model monitoring with GSIBs or Indian Banks.
- Good understanding of Credit Risk Model Development steps starting with exploratory data analysis, roll rate, vintage analysis, good/bad definitions, factor selections, logistic/ linear regressions including assumptions and limitations, scorecard calibration
- Credit Risk Model Validation starting from data preparation and analysis, validation tests, back testing, scenario analysis, sensitivity analysis
- Time Series analysis and forecasting
- Economic Capital computation
- Sound knowledge of IRB, IFRS 9, CECL, CCAR, SR-11-7, Scorecard, Wholesale & Retail Portfolio, credit card, CRD, CRR guidelines.
- Regulatory Guideline – PRA, EBA, FED, HKMA

Degree/ Qualified accountant/FRM with regulatory reporting background

- Strong quantitative and analytical skills with attention to detail and accuracy
- A power user of Excel spreadsheet and PowerPoint. Acumen and demonstrated knowledge to use visualization tools (i.e., Power BI) will be advantageous
- Investment banking product knowledge and other regulatory development around IB
- SAS, Python, R
- CA/MBA(Finance)/ M.SC (stats)
- Certifications in CFA/ FRM

Good communication skills, analytical and presentation skills are mandatory for the above skill set.

Equal employment opportunity information KPMG India has a policy of providing equal opportunity for all applicants and employees regardless of their color, caste, religion, age, sex/gender, national origin, citizenship, sexual orientation, gender identity or expression, disability or other legally protected status. KPMG India values diversity and we request you to submit the details below to support us in our endeavor for diversity. Providing the below information is voluntary and refusal to submit such information will not be prejudicial to you

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KPMG India

AmbitionBox

3.5/5
5.1K reviews

Glassdoor

3.8/5
72K reviews

Indeed

3.9/5