# Pushkar Kumar Singh

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## Summary


A self-motivated and entrepreneurial professional with 17 years of experience in risk management, quantitative modeling, and software development and education in **MBA, Engineering, CQF, FRM and CFA**. Leveraged knowledge of financial products, financial market, mathematics, and programming to deliver variety of projects. Proven ability to expand business and build team.


## Professional Experience

| Associate Dir (2025 to date) | Crisil | Jun 2025 – to date |
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- Responsible for Business Development and Engagement delivery in Risk and Finance (Business Transformation) practice

| Dir (2024 to 2025), VP (2020 to 2023), AVP (2015 to 2019) | Credit Suisse (a UBS company) | September 2015 – March 2025 |
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- **Lead Mumbai market risk team of Credit Products and Securitized Products (combined portfolio's MV >$85bn)**
- Expand Mumbai Risk team's book of work and enhance its visibility
- Ensure seamless delivery of the mandates while nurturing and training team members
- **Responsible for the key market risk mandates**:
  - Analyze market risk of the portfolio, trade economics and deal structures
  - Advise trading desk on Macro Hedging and Tail Risk Hedging
  - Review total PnL and compare it with market moves driven PnL and risk based PnL
  - Review regulatory risk metrics (VaR, IRC, RNIV), backtesting exceptions and optimize regulatory capital
  - Review limits, flags, and stress testing scenarios
  - Steer operational efficiency by Automation (using Excel-VBA and Python) and streamlining risk processes
  - Ensure compliance to internal controls and processes
- Key Projects:
  - Deep-dived portfolio for key risks: capital structure risk, Jump-to-Default, curve risk, pay-up, tranche basis
  - Advised the desk on hedging credit swaptions with appropriate credit indices
  - Spearheaded the Market Risk Task Force during the market shock period such as COVID, Russia-Ukraine war
  - Presented key market moves, portfolio salient points, risk profile in the weekly Desk-Risk call
  - Drove development of new risk calculation methodology for corporate bonds
  - Reviewed VaR, RNIV, IRC and other models. Recommended >25 improvements that saved >$500mn RWA
  - Led efforts to remediate >20 longstanding FO process gaps and data quality issues by partnering with FO, IT, Ops.
  - Automated manual tasks and streamlined processes, freeing up bandwidth worth 4 Full Time Equivalents

| Consultant (2013 to 2015), Asso. Consultant (2012 to 2013) | KPMG Risk Advisory | January2012 – September 2015 |
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- Designed solutions and prepared Request for Proposals (RFP) as per clients' requirements
- Executed multiple risk consulting projects for clients in Financial Industry
- Valued and measured risk of Fixed Income products, Interest Rate and Equity derivatives
- Developed statistical models for Non-maturing Deposits (NMD) and Loan-to-Deposits (LTD) Ratio

| Associate Consultant | Infosys Ltd. | April 2011 – December 2011 |
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- Validated market risk models using SAP Market Risk Analyzer

| Senior Software Engineer | MindTree Ltd. | February 2009 – June 2009 |
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- Gathered client's requirement and developed BI applications implemented in SQL, PL/SQL, C++

| Software Engineer | ZenSar Tech Ltd. | July 2006 – November 2008 |
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- Gathered client's requirement and developed BI applications implemented in SQL, PL/SQL, C++

## Education

| Qualification | University | Year |
|---|---|---|
| MBA (Finance) | I.M.T. Ghaziabad | 2011 |
| Engineering (Computer Sc.) | R.G.P.V., MP | 2006 |

**Certifications**

- Certificate in Quantitative Finance (CQF)
- GARP's Financial Risk Manager (FRM)
- Chartered Financial Analyst (CFA) Level 3 candidate

## Programming Languages

- Python, VBA, SQL, PL/SQL, C++