

WORK EXPERIENCE

Senior Quant Analyst **ING ASIA PAC LTD, HONG KONG** Jan 2010 - Jun 2010

- RESPONSIBILITIES**
- **Conceptualization & implementation** of systematic investment strategies for Quant funds
 - **Alpha generation, risk modeling**, portfolio construction and trade generation for various funds
 - Collaboration on building **Quantitative stock selection models** for managing portfolios worth **\$3 Billion**
- ACHIEVEMENTS**
- Augmented fund's alpha process with **robust factor selection model** and comprehensive backtesting
 - **Advised Asian/European funds** in strategy development and portfolio optimization techniques

ENO (Risk Analyst) **CREDIT SUISSE, PUNE** Aug 2007 – Oct 2009

- RESPONSIBILITIES**
- **Co-owner of risk analytics** and reporting system, generating around 110 reports on daily basis
 - **VAR** analysis using historical **time series**, alpha-beta approach and **factor models** (Barra and APT)
 - **Management reports** to track performance of Global Prop desks along with risk analysis
 - **Market Data analytics** involving movements in equity, FX, bonds and commodities markets
 - Designing **Index volatility reports** with implied and realized volatility, skew and term structure analysis
 - Involvement in **interviewing & recruitment** process at Credit Suisse for campus & lateral hiring
- ACHIEVEMENTS**
- **Worked directly with Chief Risk Officer**, Global Prop Trading for numerous ad-hoc analyses
 - **Stress testing and crash scenarios** analysis for Volatility trading portfolios at **New York Office**
 - Developed a whole **new infrastructure for Risk Analytics**, ensuring ease of use by CRO and traders
 - Excellent rating (**AA rating**), during Credit Suisse annual performance appraisal

ACADEMIC QUALIFICATIONS

Examination	Year	Board/University	%/CGPA
B.Tech (Computer Science and Engineering)	2007	IIT Bombay	7.86/10
Class XII	2002	CBSE, Kendriya Vidhyalaya, Jaipur	82.2
Class X	2000	CBSE, Kendriya Vidhyalaya, Jaipur	80.8

ACADEMIC DISTINCTIONS

- **All India Rank 10** in **IIT JEE** Mains exam, 2003 among 172,155 students; **All India Rank 18** in Screening examination
- **99.98 percentile (Top 50) in CAT, 2009** among 241,000 candidates with 99.92 in Quantitative section
- **PRM Certification** (Professional Risk Manager): Completed three of four levels
- **Hong Kong Security Institutes' Certification** on 'Licensing Examination for Securities & Futures Intermediaries' cleared
- **Pre Placement Offer** from **IBM** for a position of 'Associate software engineer' during summer internship, 2006
- '**IITB Technical Special Mention, 2004**', by Dean, IIT Bombay for outstanding technical contribution
- Awarded **Highest grade (10/10)** for achievement in B.Tech Thesis on 'Secure Group Communication'

POSITIONS OF RESPONSIBILITY

- TECHNICAL SECRETARY**
- **Led hostel to Technical General Championship**, 2004 among 13 hostels at IITB
 - **Awarded 'Batch Color'** out of 400 students for **outstanding organizational contribution**, IITB '07
 - Motivated and guided students for highest participation in Tech Competitions among all hostels, IITB
- COMPUTER SECRETARY**
- **Elected by 400 students**; managed computer & network facilities for hostel residents, 2005
 - **Pioneered** and designed a website for students' information, education and feedback for IITB students
 - Nominated '**System Admin, 2006**' and **Member of 'Institute Computer Council, 2006'**
- MEMBER, TECHFEST**
- **Managed logistics** & event organization at Workshops, Techfest, IITB's **International** Tech festival, '04
 - **Coordinated 4 workshops** with participation of 400 students from different colleges

EXTRA CURRICULAR ACHIEVEMENTS

- FINANCE**
- **Guest Speaker** at Symbiosis, Pune on '**Financial sector & Information technology**' for MBA students
 - Member, Finance Club, IIMC; **Authored** article on '**China's Currency Policy**' for Finance Club's Blog
- COMPETITIONS**
- **1st Position**, 'Jawahar Lal Nehru Regional Science exhibition', 2000 by Kendriya Vidhyalaya Sanghatan
 - **1st Runner-up** 'Treasure Hunt (SecNet 2006)' **Online Hacking** Competition, IITB
 - **1st Prize in 'Prayog', 2004**, technical competition at IITB on concept demonstration among 60 teams
- SPORTS**
- **1st Position**, Inter Hostel Kho-Kho Tournament, IIT Bombay 2003, contributed as lead chaser
 - Member, Hostel Hockey Team and was **awarded 'Batch Special Mention'** in Sports, 2007
- SOCIAL WORK**
- **Teaching & guiding kids** at Niradhar Balsangopan Anath Ashram, Orphanage in Pune