



Hariharaprasad Krishnamurthy, CFA

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Summary

Finance professional with 12 years of experience in strategy & Technology. Expert in P&L Analytics & Risk Management, driving digital transformation & streamlining operations. Proven track record in delivering innovative solutions & managing key business functions. A first principles problem solver with unwavering commitment to deliver exceptional results for my clients.

Professional Experience

Lead Expert | Societe Generale | Bengaluru

- Responsible for delivery of accurate Interest rate risk, credit risk & liquidity risk and FRTB metrics to enhance efficiency in stress testing and Value at Risk, improving accuracy in VAR by 8% and hedging efficiency by 5%.
- Evaluating Pnl on Fixed income and rates products using Risk-sensitivity approach & full re-pricing approach to analyze the consistency, thereby re-allocating the saved time to other core tasks that involve materializing brokerage fee & collateral fee. Automated non-transactional cost analysis, saving 15% operational time of middle office.
- Developed and maintained relationships with stakeholders while initiating new technology requests to reduce operational risks & errors, smoothly driving the business finance team and providing value added insights on region's PnL, balance sheet and risk weighted assets and control risks to business.
- Collaborated with the technology team and built an interactive dashboard to monitor real time live positions, enabling data-driven trading & hedging decisions and risk management strategies.
- Managed daily VaR, SVaR and Stress Testing process for trading portfolios, ensuring exposures remained within limits, coordinated mitigation strategies such as targeted hedging or position adjustments.
- Evaluated hedge performance across derivative types, identified residual exposures and optimized hedge ratios to improve coverage efficiency, improving trading desk's annualized yield by 2%.
- Primary business controller of 2 trading desks, financing & emerging currencies, whose annualized budget is \$45M.
- Promoted from Expert (Associate) to Lead Expert (AVP) in 18 months. Onboarded and mentored 10 Analysts. Constantly engaging and supporting 10+ trading desks that face clients to be certain that strategies are well aligned with client's requirement in a controlled framework, improving overall performance of the trading activity by 12 %.

Assistant Manager | Bank of America | Gurugram

- Monitored the market movements along with material new trade present value to analyze key drivers of Market risk & PnL to gauge correct Long/Short exposures of the trading desk, helped in reducing volatility exposures of M-to-M metrics by 12%
- Quantified daily T+1 PnL & variance for currency Swaps, IR Swaps & TRS, improving gains by \$80K in a year.
- Conducted significant trade reviews and off-market checks on structured products, decreasing validation time by 45 mins.
- Managed a team of 4 , engaged with stakeholders of financing business, evaluated and reviewed new products that are beneficial to the financing business.

Analyst | Deutsche Bank | Mumbai

- Calculated monthly reserves by evaluating uncertainty in models, market data, & methodology for trade pricing for trades and provided solutions for risk management and funding requirements for credit, rates and foreign exchange asset classes to the rates desk and structured credit trading desk. As a result, trading's YTD PnL rose by ~6%.
- Investigated daily EOD risk (Credit, Liquidity and Basis) and trade positions based on price and specific risk buckets such as rates delta, Gamma and Forex effect for a USD 1.5 Bn Repo book, identifying potential risks and trade triggers, and creating presentations. Improved portfolio risk metrics by 8% through data driven risk reporting and variance analysis.
- Engaged in new business initiatives, including setting up infrastructure and involving product control system UAT to ensure correct valuation of products and proper system feed. Thereby, enhanced efficiency & productivity by directing automation projects by saving 2 man-hours, reducing 3 headcounts.

Associate Business Analyst | Infosys Limited | Bengaluru

- Played an integral role in mapping business requirements with test plans and reduced the sign off time by 11 hrs for each plan, saving a total duration of ~ 90 hrs for all the plans.

- Part of a 7-member team that generated revenues of USD 1M for an assurance strategy in 3 phases (Conceptualization, Operationalization and Execution) for implementing a global multi-year wholesale banking payments transformation program at a bulge bracket investment bank.
- Liaised with the senior management for project proposal, estimates, costing and workforce strategy that were critical for infrastructure setup and data migration from source to target with necessary quality checks such as system integration testing, disaster testing, data migration validation and dress rehearsal.

Senior Systems Engineer | Infosys Limited | Bengaluru

- Functioned as the key SPOC for two major applications, managed & resolved client issues with team members across 6 locations (offshore and onsite). Awarded as commendable performer for smoothly coordinating with global clients to accomplish the project objectives in time constraint and ad-hoc environments.
- Involved in the cloning of 40+ systems for 2 key portfolios in various kinds of testing, infrastructure setup, and product deployment

Education

CFA Charterholder (Passed all 3 levels) – CFA Institute , Charlottesville USA	2015-2019
B.Tech (ECE)– Amrita Vishwa Vidyapeetham, Coimbatore India	2009-2013

Accomplishments and Awards

- Promoted within 18 months – Expert to Lead Expert.
- Received the star of the quarter award amongst 65 member team for outstanding performance in helping set up a new team as part of business migration.
- Received spot award for picking up business control of 5 PnLs within 6 months of joining the bank.

Co/Extra-curricular

- Won 2nd prize in robotics at national level annual techfest, Anokha 2012, in which 40+ colleges participated