

# Mrinal Kapoor

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## PROFESSIONAL EXPERIENCE

- 2014 - Present **Kris Capital** (Assistant Portfolio Manager, Systematic Multi-Strategy Hedge Fund) **Singapore**  
**Systematic Trading Strategies**
- Developed and implemented (allocation: **US\$ 5m**) a cross-asset quantitative trading strategy for **equity index futures, rates futures, commodities futures, and currencies**, with back-tested CAGR of **32%**, and Sharpe Ratio of **1.7** over 30 years
  - Managing the fund's closed-end funds portfolio (Size: **US\$ 2m**) – based on a self-developed technical strategy with back-tested CAGR of **19%** and Sharpe ratio of **1.5** over 25 years
  - Developed a technical trading strategy for **G10 FX** pairs with back-tested CAGR of **12%**, and Sharpe Ratio of **1.1** over 40 years
- Research**
- **Equity Research:** Picking stocks for the fund's portfolio of US Equities (Size: **US\$ 5m**) which is beating the S&P 500 by **8%** (annualized) and a 50% higher Sharpe Ratio since launch – based on a self-developed systematic fundamental strategy layered with qualitative analysis
  - **Fixed Income Research:** Picking bonds for the fund's fixed income portfolio (Size: **US\$ 10m**) based on qualitative analysis
  - **Macroeconomic and fundamental research** of the major developed and emerging market economies – created econometric models for market valuations, economic data and momentum, credit conditions, and corporate earnings
- Others**
- Trade execution, P&L and Risk monitoring, Systems issues, Investor Reporting
- 2013 **J.P. Morgan** (Summer Analyst – **Fixed Income Sales and Trading**, 2 months) **India**
- Generated **\$1.4m** profit in 4 weeks on a VaR of \$10m, paper trading on a basket of Currencies, Equity Indices, Government Bonds, and Commodities
  - Created an excel-based **econometric model** for forecasting quarterly demand for physical gold in India, & provided suggestions to curb it and contain India's ballooning current account deficit
  - Analysed financial risks of and developed **sales strategy** for 3 target financial institution clients
  - Sent out morning **commentaries** and **trade recommendation** e-mails to clients
- 2009 - 2012 **Standard Chartered Bank** (Financial Markets Sales Analyst) **Singapore**  
**2011 - 2012: Project Manager – Money Markets and Financing Sales**
- Led a team of 5 product controllers to deliver a sales **P&L reporting** framework, providing better **analytics** and decision making tools for the Global Head
  - Enabled the business to achieve **50% annual growth** in revenues and volumes the following year as a direct impact of the improved quality and transparency in data and **MIS** reports
  - Achieved savings of over 700 man hrs/month for the Global Business Finance function
  - Initiated and led a project for standardisation of internal funds transfer policies for 29 countries
- 2009 – 2011: Financial Markets Sales Analyst**
- Advised global heads of businesses on Business Finance implications of new products and deal structures, and sales teams on appropriate trade booking processes for the same
  - Assisted the **CFO** on quarterly presentations to the bank's regulators – FSA (UK)
  - Created **dashboards** and **supervised** delivery of regular reports by support team in India

## SKILLS

**IT:** MS Excel (Advanced), SQL (Advanced), Bloomberg (Advanced), Python (Intermediate)  
**Linguistic:** English (Fluent), Hindi (Native), French (Intermediate)

## EDUCATION

- 2013 - 2014 **CEMS** Masters in International Management **Europe/India**  
Ranked #5 in the world by Financial Times (2014)  
*Vice President* – CEMS Club Calcutta
- 2012 - 2014 **Indian Institute of Management Calcutta** Post Graduate Diploma in Management **India**  
Ranked #13 in the world by Financial Times (2014) and #1 for Careers  
Toughest Business School to get into in the world based on Acceptance Rate  
*Corporate Finance, Fixed Income Markets, Portfolio Management, Macroeconomics*
- 2005 - 2009 **Nanyang Technological University** Bachelor of Electrical and Electronic Engineering **Singapore**  
Specialisation: Information Communication Technology  
*Singapore Airlines Scholarship:* 100% coverage for tuition fees and living expenses
- 1991 - 2005 **Delhi Public School, R.K. Puram** (A Level Equivalent, O Level Equivalent) **India**  
*National Talent Search Scholarship:* Awarded to top 1% in India for Math & Science  
*Gold Medal:* Awarded for academic excellence to top 1% of all students at high school

## EXTRA-CURRICULAR ACHIEVEMENTS

- 2017 **Tri-Factor Series 2017 Triathlon** **Singapore**  
• Participating as an individual contestant in the 2017 edition of the triathlon
- 2013 **Finance & Investments Club** (IIM Calcutta) **India**  
• Managed **FX & Rates portfolio** for US\$ 10,000 alumni investment fund
- 2007 **National Cricket League** (Player) **Singapore**  
• Played for University team in the highest league (Division 1) in Singapore
- 2005 **National Swimming Championships** (Participant) **India**  
• Represented State (Haryana) at National Level Swimming Competition

## INTERESTS

Travel, Poker, Puzzles, Scuba Diving, Running, Swimming, Cycling, Movies