



SANJAY KUMAR SHARMA

Contact Information

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Education

- Master of Business Administration, Marketing & Finance, 2004 (MBA)
- Professional Certificate in Treasury Markets, Hong Kong, 2020 (ATMP)
- FRM Part I passed (May 2023), FRM Part II candidate
- Junior Associate of Indian Institute of Bankers, 2013 (JAIIB)
- Certificate Course in Foreign Exchange from Indian Institute of Banking & Finance, 2016
- Integrated Treasury Bourse Course from Trinity Academy for Corporate Training Ltd, 2013

Key Strengths & Skills

- Ability to learn new things and adapt to the changes quickly
- Ability to work independently and perform under pressure
- Ability to prioritize and manage demands from multiple projects with strong problem-solving skills
- Self-motivated with a sense of ownership and accountability
- MS Office (Excel, Word, Power Point), Lotus Notes, Outlook, K+, KTP, Bloomberg, Reuters etc.



Professional Summary:

Banking Professional/ Finance Specialist with 15+ years of experience including **Global Markets & Treasury Operations** (Front Office, Back Office, and Middle Office), **Risk Management** (Market Risk, Interest Rate Risk, Liquidity Risk, Credit Risk etc.), **Dealing & Investments** (Forex/ Derivatives/ Fixed Income/ Money Market/ Merchant Desk etc.), Cash and Fund Management, **Accounts & Audit**, Trade Services, Relationship Management, Business Banking, Supervision, **Project Management & Digital Transformation**.



Experience:



Senior Manager- Market Risk

Feb 2023- Feb 2024

HSBC, Hong Kong

(Secondment through OJ Consulting Ltd., Hong Kong)

- Liaise and guide changes in the implementation of strategic solution for **HSBC Hong Kong IBOR Programme (MSS Traded Risk)**.
- Preparing **Impact Analysis** from the proposed changes.
- Support **BAU project activities** to ensure the highest level of data quality and integrity for Risk Management to comply with regulatory commitments.
- Co-ordinating response to various regular and ad hoc **IBOR and BAU queries**.
- Understanding of **market risk regulations** and incoming **regulatory directives**.
- Assisting in the development and interpretation of **Aggregate Risk Report**.



Head- Risk & Investment Management

Feb 2022- Feb 2023

S.K. Daya International Co. Ltd. (Family Office), Hong Kong

- Manage entire investment portfolio** consisting Public and Private Equities, Fixed Income, Pre-IPO, Crypto, Funds and Alternative Assets and prove portfolio performance.
- To collect market information and **identify investment opportunities** in the financial market.
- To prepare **in-depth market research & financial analysis** on investment projects.
- To monitor & evaluate **investment performance**, conduct **returns analysis**.
- To provide timely **analytical reports**, updated information and investment recommendations.



Chief Manager- Risk Management

Jul 2020- Oct 2021

Bank of Baroda, Hong Kong & India

- CRO & Interim CFO** of IFSC Banking Unit, GIFT City, India.
- Responsible for MRM (**Market Risk Management**) and **Investment Policy**.
- Managing overall **Treasury Risk** (including Market Risk, Liquidity Risk, Interest Rate Risk, Counterparty Credit Risk, Operational Risk, Country Risk, LCR, NSFR, NIM, SLS, IRS, RAROC, ICAAP etc.) of the territory including monitoring **Treasury Mid-Office** (Dealer wise limit/ Stop Loss limits/ Daylight limits/ PV01/ VaR/ MTM/ Modified Duration/ NOOP/AGL/IGL/TAGL/Broker's limit etc.).
- Detection and suggesting remedial procedures** from potential threats to the financial stability of the company, including risky credit, investments, underperforming resources, market risk, operational risk, interest rate risk, structural liquidity etc.
- Preparing and reporting internal and external data** for risk analysis and reporting. This includes preparing all the related accounting and risk management reports including GL/P&L, ALM, Structural Liquidity, Interest Rate Sensitivity, Value at Risk, PV01, Modified Duration, MTM, Liquidity Statements and regulatory Liquidity Ratios, Audit Reports, liquidity management process and parameters etc.



## Senior Manager- Treasury Head

Aug 2017– Jul 2020

### Bank of Baroda, Hong Kong

- Responsible for effective running of **Overall Treasury Operations** for the Bank (Hong Kong Branch) and increase profitability along with minimizing risk.
- **Dealing** in Foreign Exchange, Money Market, Derivatives (IRS/ CIRS/ Options etc.), Investments, Fixed Income Securities and handling Merchant Desk.
- Managing **Cash, Liquidity, Funds, Asset-Liability** including LCR/Cash Flows/ Reserves/Fund Position/ Currency Position/ Various Limits and Sub-limits etc.
- Responsible for **Risk Management** covering Interest Rate/ Currency/ Country/ Credit/ Positions/ Structural Liquidity etc.
- Attending to HKMA Inspection/ Concurrent and Statutory **Audit Reports** and timely submission of branch comments and ratifications along with preparation of monthly Balance Sheet and P&L.
- Co-ordinating **ALCO meeting** and timely accurate preparation and dissemination of various monthly and quarterly **MIS/Returns** to HKMA/ Reserve Bank of India/ Corporate Office and other Regulatory Bodies.
- Enter front-office deals and oversee back-office **settlements**.
- Ensure timely review and dissemination of **Forex/ Treasury Policies** for the Territory
- Providing **quotes to the customers** ensure timely and effective monitoring and advising of orders placed by them.



## Senior Manager- Dealing & Treasury

Nov 2012– Aug 2017

### Bank of Baroda, Mumbai, India

- **Overall Supervision of Corporate and Merchant Desk** in Front Office, ensuring efficient handling of customer transactions, including providing quotes, market views, rate advisory, guiding customers for Forex movements along with covering position in inter-bank market.
- Handling and processing of exchange **margin fixation** proposals received from various zonal offices of the bank for their high value customers.
- Providing quotes to the branches through **Automated Dealing System** within stipulated timeline and monitor orders placed by them.
- Ensure timely and effective monitoring of merchant **positions** and follow up for unreported transactions.
- Timely support to the branches for facilitating customer transactions and guiding them regarding various **regulations and system related issues** faced.
- Associated with **Back Office** in Handling Confirmations, Settlements, MT copies, Deal Flows, SWIFT operations, Audit of Treasury Operations and Risk Management.
- Prepare RBI quarterly reports, Cost Yield Analysis, Approach Papers, Annual Performance Reports, and **various regulatory returns** as desired by competent authorities.
- Assisting the month-end valuation, calculating various limits, positions, Mark to Market calculations and Accounts & Audit.
- Ascertain Settlement of deals, flow of funds and **Nostro Reconciliation** in Back Office Operations
- **Grooming and Hand Holding** new joiners for better performance and results.



## Relationship Manager- Business Banking

Jan 2010– Oct 2012

### Deutsche Bank AG, New Delhi, India

- Handling Business Banking Relationships with notable book size including **Trade Services and Foreign Exchange Services** (LC, BG, Buyer's Credit, ECB, FDI, ODI, Structured Products etc.), **Cross Sell** (Insurance, Mutual Funds, Asset Products etc.) and **Syndicated Loans/ Trade Finance / Local Credit**.
- **Service Responsibility**- Work in close co-ordination with the Preferred Banking Client Experience Managers / Phone-banking service / Branch Lobby Managers in delivering superior service
- **Compliance Responsibilities**: Strict compliance to CAAML policy, adherence to KYC for new acquisitions and annual renewal of RAF (Risk Assessment Form) for increased risk customer.
- **Team Management**- Handling team of Relationship Executives for acquisition of new customers.



## Asst. Manager- Trade Services & Foreign Exchange

May 2005– Jan 2010

### The Royal Bank of Scotland N.V., New Delhi, India

- Monitoring clients' **Trade Services and Forex requirements**, conducting profitability analysis, rendering sustained advisory services for securing high revenues and increasing retention levels.
- **Sales Support**- Responsible for branch Trade and Forex revenue targets through support to VGPB RM's, Business Banking, NR channel, Personal Bankers and Acquisition Team.
- **Training** the branch channels on the latest trend, process and products.